nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

January 27, 2020

Issue No.		ISIN CODE	Issue Date	Maturity Date	Days to Maturity	Outstanding Value in millions	Coupon Rate	Coupon (%)	Traded Yield (%)	Dirty Price (%)	Clean Price (%)	Previous Price (%)	Total Value Traded (kshs)
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES.50 MILLION													January 27, 2020
TWO YEAR BONDS													
FXD 1/2019/2Yr		KE5000009323	28-Jan-19	25-Jan-21	364	23,774.63	Fixed	10.7010				101.0283	
FIVE YEAR BONDS													
FXD 1/2015/ 5Yr	(Re-opened)	KE5000002542	29-Jun-15	22-Jun-20	147	30,956.05	Fixed	13.1930				102.9845	
FXD 2/2015/ 5Yr		KE5000003094	30-Nov-15	23-Nov-20	301	30,673.85	Fixed	13.9200				105.8605	
FXD 1/2016/ 5Yr		KE5000004548	25-Apr-16	19-Apr-21	448	19,544.20	Fixed	14.3340				106.4648	
FXD 2/2016/ 5Yr		KE5000005107	25-Jul-16	19-Jul-21	539	24,395.30	Fixed	14.0690				107.4712	
FXD 3/2016/ 5Yr		KE5000006436	26-Sep-16	20-Sep-21	1,111	23,051.05	Fixed	13.1120				104.8559	
FXD 1/2017/ 5Yr		KE5000007434	28-Aug-17	22-Aug-22	938	29,599.15	Fixed	12.4650				105.3058	
FXD 2/2017/ 5Yr		KE5000007764	23-Oct-17	17-Oct-22	994	20,712.10	Fixed	12.5170				106.2719	
FXD 1/2018/ 5Yr		KE5000008218	26-Mar-18	20-Mar-23	1,148	30,795.55	Fixed	12.2990				103.3892	
FXD 1/2019/ 5Yr		KE5000009547	25-Feb-19	19-Feb-24	1,484	20,593.62	Fixed	11.3040				100.4694	
FXD 2/2019/ 5Yr		KE6000001096	13-May-19	8-May-24	1,561	39,210.15	Fixed	10.8720				100.6386	
FXD 3/2019/ 5Yr		KE6000005766	16-Dec-19	9-Dec-24	1,778	28,491.06	Fixed	11.4920				101.4354	
TEN YEAR BONDS													
FXD 1/2010/10Yr	(Re-opened)	KE4000003329	26-Apr-10	13-Apr-20	77	19,394.15	Fixed	8.7900				99.8130	
FXD 2/2010/10Yr	(Re-opened)	KE1000001998	1-Nov-10	19-Oct-20	266	33,387.90	Fixed	9.3870				99.6719	
FXD 1/2012/10Yr	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	868	35,273.70	Fixed	12.7050				104.5857	
FXD 1/2013/10Yr	(Re-opened)	KE2000006037	1-Jul-13	19-Jun-23	1,239	39,248.20	Fixed	12.3710				103.8161	
FXD 1/2014/10Yr	(Re-opened)	KE3000008890	25-May-15	15-Jan-24	1,449	35,852.15	Fixed	12.1800				105.3624	
FXD 1/2016/10Yr		KE5000006329	29-Aug-16	17-Aug-26	2,394	18,306.45	Fixed	15.0390				121.7105	
FXD 1/2017/10Yr		KE5000007327	31-Jul-17	19-Jul-27	3,078	35,174.40	Fixed	12.9660				109.3700	
FXD 1/2018/10Yr		KE5000008782	27-Aug-18	14-Aug-28	3,122	40,606.85	Fixed	12.6860				103.8582	
FXD 2/2018/10Yr		KE5000009216	17-Dec-18	4-Dec-28	3,234	40,606.85	Fixed	12.5020				105.7345	
FXD 1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	3,304	32,808.00	Fixed	12.4380				99.8127	
FXD 2/2019/10Yr		KE5000009877	15-Apr-19	2-Apr-29	3,353	51,326.72	Fixed	12.3000				103.4592	
FXD 3/2019/10Yr		KE6000004876	19-Aug-19	6-Aug-29	3,479	45,014.80	Fixed	11.5170				99.6945	
FXD 4/2019/10Yr		KE6000005659	25-Nov-19	12-Nov-29	3,577	36,463.69	Fixed	12.2800	12.3000	101.9718	99.8464	100.4129	100,000,000
FXD 4/2019/10Yr		KE6000005659	25-Nov-19	12-Nov-29	3,577	36,463.69	Fixed	12.2800	12.0000	103.6760	101.5506	100.4129	100,000,000
FIFTEEN YEAR BONDS													
FXD1/2007/15Yr		KE1000001345	26-Mar-07	7-Mar-22	770	3,654.60	Fixed	14.5000				102.3850	
FXD2/2007/15Yr		KE1000001352	25-Jun-07	6-Jun-22	861	33,646.84	Fixed	13.5000				107.0506	
FXD3/2007/15Yr	(Re-opened)	KE1000001360	26-Nov-07	7-Nov-22	1,015	32,958.10	Fixed	12.5000				104.7618	
FXD1/2008/15Yr		KE1000001428	31-Mar-08	13-Mar-23	1,141	33,963.50	Fixed	12.5000				107.1822	
FXD1/2009/15Yr		KE4000003436	26-Oct-09	7-Oct-24	1,715	9,420.45	Fixed	12.5000				108.8200	
FXD1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	1,869	22,336.25	Fixed	10.2500				98.3678	
FXD2/2010/15Yr	(Re-opened)	KE2000001558	25-Apr-11	8-Dec-25	2,142	13,513.10	Fixed	9.0000				92.4912	
FXD1/2012/15Yr		KE4000003675	24-Sep-12	6-Sep-27	2,779	48,304.95	Fixed	11.0000				94.9909	
FXD1/2013/15Yr	(Re-opened)	KE4000003790	25-Feb-13	7-Feb-28	2,933	42,138.45	Fixed	11.2500				97.0410	
FXD2/2013/15Yr		KE4000003808	29-Apr-13	10-Apr-28	2,995	24,001.225	Fixed	12.0000				98.4285	
FXD1/2018/15Yr		KE5000008432	28-May-18	9-May-33	5,277	30,591,470	Fixed	12.6500				99.6158	
FXD2/2018/15Yr		KE5000008679	22-Oct-18	3-Oct-33	4,998	7,854,060	Fixed	12.7500				104.2480	
FXD1/2019/15Yr		KE5000009430	28-Jan-19	9-Jan-34	5,095	14,719,750	Fixed	12.8570				101.8194	
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	5,201	19,316.16	Fixed	12.7340				101.7967	
FXD3/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	5,278	50,578.30	Fixed	12.3400				97.7550	
TWENTY YEAR BOND													
FXD1/2008/20Yr	(Re-opened)	KE1000001493	30-Jun-08	5-Jun-28	3,052	38,145.10	Fixed	13.7500				102.7507	
FXD1/2011/20Yr	(Re-opened)	KE2000002176	30-May-11	5-May-31	4,116	9,365.80	Fixed	10.0000				87.0358	
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	1-Nov-32	4,662	44,581.65	Fixed	12.0000				100.3249	
FXD1/2016/20Yr		KE5000006543	26-Sep-16	1-Sep-36	6,062	12,761.20	Fixed	14.0000				109.2749	
FXD1/2018/20Yr		KE5000008325	26-Mar-18	1-Mar-38	6,608	23,063.95	Fixed	13.2000				103.2910	
FXD2/2018/20Yr		KE5000008655	30-Jul-18	5-Jul-38	6,734	15,820.75	Fixed	13.2000				102.7727	
FXD1/2019/20Yr		KE5000009984	15-Apr-19	21-Mar-39	6,993	23,694.73	Fixed	12.8730				100.6817	
FXD1/2019/20Yr		KE5000009984	15-Apr-19	21-Mar-39	6,993	23,694.73	Fixed	12.8730				100.2547	
TWENTY FIVE YEAR BOND													
FXD1/2010/25Yr	(Re-opened)	KE4000003089	28-Jun-10	28-May-35	5,600	20,192.50	Fixed	11.2500				91.2611	
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,519	5,171.81	Fixed	13.4000				103.2196	
THIRTY YEAR BOND													
SDB 1/2011/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,665	28,144.70	Fixed	12.0000				94.1774	
INFRASTRUCTURE BONDS													
IFB 1/2009/12Yr		KE4000003196	23-Feb-09	8-Feb-21	378	7,868.37	Fixed	12.5000				104.1666	
IFB 2/2009/12Yr		KE4000003204	7-Dec-09	22-Nov-21	665	10,111.05	Fixed	12.0000				101.5126	
IFB 1/2011/12Yr		KE2000002242	3-Oct-11	18-Sep-23	1,330	10,283.10	Fixed	12.0000				105.6658	
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	2,058	27,925.35	Fixed	11.0000				102.0651	
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	2,450	35,480.90	Fixed	11.0000	10.2226	105.8492	102.8877	102.5653	190,000,000
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	2-Dec-24	1,771	25,119.55	Fixed	11.0000				101.8333	
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,604	51,192.20	Fixed	11.0000	10.2808	105.7770	101.9693	101.7474	160,000,000
IFB 1/2016/9Yr		KE5000004654	23-May-16	12-May-25	1,932	36,303.20	Fixed	12.5000				107.5053	
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	6-Oct-31	4,270	40,029.65	Fixed	12.0000				104.2695	
IFB 1/2017/12Yr		KE5000006980	27-Feb-17	12-Feb-29	3,304	14,330.40	Fixed	12.5000				111.6234	
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	18-Nov-24	1,757	41,462.40	Fixed	12.5000				108.0148	
IFB 1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,732	41,250.34	Fixed	12.5000				107.0092	
IFB 1/2019/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,846	40,393.25	Fixed	11.9500				102.4965	
IFB 1/2018/25Yr		KE5000009760	25-Mar-19	22-Feb-44	6,792	16,303.06	Fixed	12.2000				100.8119	
IFB 1/2018/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,733	68,466.67	Fixed	11.7500	11.4000	105.2330	102.2955	103.3244	200,000,000
IFB 1/2018/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,733	68,466.67	Fixed	11.7500	10.8700	108.9328	105.9953	103.3244	265,000,000
IFB 1/2018/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,733	68,466.67	Fixed	11.7500	11.2685	106.1327	103.1952	103.3244	100,000,000
IFB 1/2018/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,733	68,466.67	Fixed	11.7500				103.3244	
MAB1/2017/3		KE5000006766	11-Apr-17	8-Apr-20	72	150.00	Fixed	10.0000	10.0000	103.0500	100.0000	100.0000	197,532
MAB2/2017/3		KE5000007210	11-Sep-17	7-Sep-20	224	444.00	Fixed	10.0000	10.0000	103.8200	100.0000	100.0000	290,275
BONDS SELL/BUY BACK TRANSACTIONS													
FXD1/2011/20Yr	(Re-opened)	KE2000002176	30-May-11	5-May-31	4,116	9,365.80	Fixed	10.0000	10.3000	99.9163	97.9932	87.0358	56,000,000
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	2,058	27,925.35	Fixed	11.0000	10.3289	105.7890	101.9723	102.0651	54,000,000
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD1/2008/20Yr	(Re-opened)	KE1000001493	30-Jun-08	5-Jun-28	3,052	38,145.10	Fixed	13.7500	12.3260	108.8653	107.2788	102.7507	29,500,000
FXD1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	1,869	22,336.25	Fixed	10.2500	10.5100	102.7075	98.9623	98.3678	2,900,000
FXD1/2019/20Yr		KE5000009984	15-Apr-19	21-Mar-39	6,993	23,694.73	Fixed	12.8730	12.7000	104.8992	101.1858	100.6817	4,400,000
FXD 3/2016/ 5Yr		KE5000006436	26-Sep-16	20-Sep-21	1,111	23,051.05	Fixed	13.1120	10.4681	108.4248	103.8860	104.8559	1,100,000
IFB 1/2011/12Yr		KE2000002242	3-Oct-11	18-Sep-23	1,330	10,283.10	Fixed	12.0000	9.6000	111.3759	107.2221	105.6658	9,000,000
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	2,058	27,925.35	Fixed	11.0000	9.3500	108.8157	105.0080	102.0651	1,500,000
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	2,450	35,480.90	Fixed	11.0000	10.2000	105.9360	103.9745	102.5653	33,600,000
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,604	51,192.20	Fixed	11.0000	10.3000	105.7227	101.9150	101.7474	2,000,000
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,604	51,192.20	Fixed	11.0000	9.8794	106.9231	103.1154	101.7474	2,600,000
IFB 1/2016/9Yr		KE5000004654	23-May-16	12-May-25	1,932	36,303.20	Fixed	12.5000	9.3000	112.4614	110.0576	107.5053	6,000,000
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	18-Nov-24	1,757	41,462.40	Fixed	12.5000	9.9270	110.0750	107.9115	108.0148	25,000,000
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	18-Nov-24	1,757	41,462.40	Fixed	12.5000	9.5849	111.1956	109.0321	108.0148	18,850,000
IFB 1/2018/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,733	68,466.67	Fixed	11.7500	11.3000	105.9161	102.9786	103.3244	2,000,000
IFB 1/2018/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,733	68,466.67	Fixed	11.7500	11.9201	101.7887	98.8512	103.3244	15,700,000
IFB 1/2018/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,733	68,466.67	Fixed	11.7500	11.2500	106.2602	103.3227	103.3244	2,000,000
IFB 1/2018/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,733	68,466.67	Fixed	11.7500	11.3233	105.7563	102.8188	103.3244	18,200,000
SDB 1/2011/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,665	28,144.70	Fixed	12.0000	14.4500	89.2293	83.9216	94.1774	100,000
CORPORATE BONDS													
CENTUM BOND SENIOR UNSECURED FIXED RATE AND EQUITY LINKED NOTES													
CTNB.BD.08.06.20/13		KE5000002765	15-Jun-15	8-Jun-20	133	3,899.22	FIXED	13.0000				105.8021	
CTNB.BD.08.06.20/12.5		KE5000002872	15-Jun-15	8-Jun-20	133	2,100.77	FIXED	12.5000				100.0000	
CTNB.BD.08.06.20/12.5V		KE5000002989	15-Jun-15	8-Jun-20	133	2,100.77						8.5000	
STANBIC MULTICURRENCY MEDIUM TERM NOTE													
CICB.BD.08/12/21-0043-12.95		KE4000002438	15-Dec-14	8-Dec-21	681	5,080.00	FIXED	12.9500				101.3875	
CBA FIXED MEDIUM TERM NOTE													
CBAB.BD.14/12/20-0041-12.75		KE4000003923	22-Dec-14	14-Dec-20	322	7,000.00	FIXED	12.7500				101.1209	
EABL FIXED MEDIUM TERM NOTE													
EABB.BD.19/03/18-0043-12.95		KE4000001547	23-Mar-15	19-Mar-20	52	5,000.00	FIXED	12.9500				104.9387	
EABB.BD.28/03/22-0052-14.17		KE5000007103	3-Apr-17	28-Mar-22	797	6,000.00	FIXED	14.1700				103.9318	
CHASE BANK FIXED MEDIUM S													
CHBD.BD.02/06/22-0044-13.5		KE5000002104	10-Jun-15	2-Jun-22	857	4,822.40	FIXED	13.2500				100.0000	
REAL PEOPLE MEDIUM TERM NOTE													
RPBD.BD.06/08/18-0046-13.65		KE5000002096	10-Aug-15	28-Feb-20	32	267.10	T.B (91) + 1.00%					90.0000	
RPBD.BD.03/08/20-0047-13.65		KE5000003102	10-Aug-15	3-Aug-20	189	1,036.00	T.B (91) + 1.00%					101.5187	
FAMILY BANK MEDIUM TERM NOTE													
FBKB.BD.19/04/21-0049-13.75		KE5000003763	26-Oct-15	19-Apr-21	448	1,297.10	FIXED	13.7500				100.0260	
FBKB.BD.19/04/21-0051.2.5		KE5000003870	26-Oct-15	19-Apr-21	448	600.70	T.B (182) + 2.50%					94.7367	
FBKB.BD.19/04/21-0050-14		KE5000003987	26-Oct-15	19-Apr-21	448	121.00	FIXED	14.0000				94.7367	
ACORN GREEN BOND MEDIUM TERM NOTE													
ACORN FXD		KE6000007093	8-Nov-19	8-Nov-24	1,747	786.00	FIXED	12.2500					

Turnover in Bonds	
Today	Previous
1,399,937,807	1,448,167,853

Total Deals	
Today	Previous
67	77

KEY BOND INVESTMENT CONSIDERATIONS

There are a number of key variables to look at when investing in bonds: the bond's maturity, redemption features, credit quality, interest rate, price, yield and tax status.

Together, these factors help determine the value of your bond investment and the degree to which it matches your financial objectives.

Abbr.

FR: Floating Rate Treasury Bond **MA**: 12 weeks 91 day rates Moving Average : **MTN**: Medium Term Note;
FXT: Fixed Rate Treasury Bond **YTM**: yield to maturity **YTC**: Yield to next coupon reset date **CBK**: Central Bank of Kenya **IFB**: Infrastructure Bond S: Suspended

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