nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

February 6, 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													February 6, 2020
TWO YEAR BONDS													
FXD 1/2019/2Yr		KE5000009323	28-Jan-19	25-Jan-21	354	23,774.63	Fixed	10.7010				101.0283	
FIVE YEAR BONDS													
FXD 1/2015/ 5Yr	(Re-opened)	KE5000002542	29-Jun-15	22-Jun-20	137	30,956.05	Fixed	13.1930				102.9845	
FXD 2/2015/ 5Yr		KE5000003094	30-Nov-15	23-Nov-20	291	30,673.85	Fixed	13.9200				105.8605	
FXD 1/2016/ 5Yr		KE5000004548	25-Apr-16	19-Apr-21	438	19,544.20	Fixed	14.3340				106.4648	
FXD 2/2016/ 5Yr		KE5000005107	25-Jul-16	19-Jul-21	529	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				102.4205	
FXD 1/2017/ 5Yr		KE5000007434	28-Aug-17	22-Aug-22	928	29,599.15	Fixed	12.4650				105.3058	
FXD 2/2017/ 5Yr		KE5000007764	23-Oct-17	17-Oct-22	984	20,712.10	Fixed	12.5170				106.2719	
FXD 1/2018/ 5Yr		KE5000008218	26-Mar-18	20-Mar-23	1,138	30,795.55	Fixed	12.2990				103.3892	
FXD 1/2019/ 5Yr		KE5000009547	25-Feb-19	19-Feb-24	1,474	65,082.22	Fixed	11.3040	11.3850	104.8219	99.7289	99.6796	200,000,000
FXD 1/2019/ 5Yr		KE5000009547	25-Feb-19	19-Feb-24	1,474	65,082.22	Fixed	11.3040	11.3900	104.8060	99.7130	99.6796	300,000,000
FXD 1/2019/ 5Yr		KE5000009547	25-Feb-19	19-Feb-24	1,474	65,082.22	Fixed	11.3040	11.4000	104.7743	99.6813	99.6796	200,000,000
FXD 2/2019/ 5Yr		KE6000001096	13-May-19	6-May-24	1,551	39,210.15	Fixed	10.8720				100.6386	
FXD 3/2019/ 5Yr		KE6000005766	16-Dec-19	9-Dec-24	1,768	28,491.06	Fixed	11.4920				101.4354	
TEN YEAR BONDS													
FXD 1/2010/10Yr	(Re-opened)	KE4000003329	26-Apr-10	13-Apr-20	67	19,394.15	Fixed	8.7900				99.8130	
FXD 2/2010/10Yr	(Re-opened)	KE1000001998	1-Nov-10	19-Oct-20	256	33,387.90	Fixed	9.3070				98.6468	
FXD 1/2012/10Yr	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	858	35,273.70	Fixed	12.7050				104.5033	
FXD 1/2013/10Yr	(Re-opened)	KE2000006037	1-Jul-13	19-Jun-23	1,229	39,248.20	Fixed	12.3710				103.8161	
FXD 1/2014/10Yr	(Re-opened)	KE3000008890	25-May-15	15-Jan-24	1,439	35,852.15	Fixed	12.1800				105.3624	
FXD 1/2016/10Yr		KE5000006329	29-Aug-16	17-Aug-26	2,384	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	12.9680				109.3700	
FXD 1/2018/10Yr		KE5000008762	27-Aug-18	14-Aug-28	3,112	40,606.85	Fixed	12.6860				103.8582	
FXD 2/2018/10Yr		KE5000009216	17-Dec-18	4-Dec-28	3,224	40,606.85	Fixed	12.5020				105.7345	
FXD 1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	3,294	52,067.58	Fixed	12.4380				101.2628	
FXD 2/2019/10Yr		KE5000009877	15-Apr-19	2-Apr-29	3,343	51,326.72	Fixed	12.3000				103.4592	
FXD 3/2019/10Yr		KE6000004876	19-Aug-19	6-Aug-29	3,469	45,014.80	Fixed	11.5170				95.6945	
FXD 4/2019/10Yr		KE6000005659	25-Nov-19	12-Nov-29	3,567	36,463.69	Fixed	12.2800				99.2865	
FIFTEEN YEAR BONDS													
FXD1/2007/15Yr		KE1000001345	26-Mar-07	7-Mar-22	760	3,654.60	Fixed	14.5000				102.3850	
FXD2/2007/15Yr		KE1000001352	25-Jun-07	6-Jun-22	851	32,682.60	Fixed	13.5000				107.0506	
FXD3/2007/15Yr	(Re-opened)	KE1000001360	26-Nov-07	7-Nov-22	1,005	32,958.10	Fixed	12.5000				104.7618	
FXD1/2008/15Yr	(Re-opened)	KE1000001428	31-Mar-08	13-Mar-23	1,131	34,789.80	Fixed	12.5000				107.1822	
FXD1/2009/15Yr		KE4000003436	26-Oct-09	7-Oct-24	1,705	31,952.45	Fixed	12.5000				108.8200	
FXD1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	1,859	22,336.25	Fixed	10.2500				98.3678	
FXD2/2010/15Yr	(Re-opened)	KE2000001558	25-Apr-11	8-Dec-25	2,132	13,513.10	Fixed	9.0000	11.6000	90.4255	89.1398	88.5572	250,000,000
FXD1/2012/15Yr		KE4000003675	24-Sep-12	6-Sep-27	2,769	48,304.95	Fixed	11.0000				94.9909	
FXD1/2013/15Yr	(Re-opened)	KE4000003790	25-Feb-13	7-Feb-28	2,923	42,138.45	Fixed	11.2500				97.0410	
FXD2/2013/15Yr		KE4000003808	29-Apr-13	10-Apr-28	2,986	39,876.600	Fixed	12.0000				98.4285	
FXD1/2018/15Yr		KE5000008432	28-May-18	9-May-33	5,277	49,254.850	Fixed	12.6500				99.6158	
FXD2/2018/15Yr		KE5000008879	22-Oct-18	3-Oct-33	4,988	28,064.350	Fixed	12.7500				104.2480	
FXD1/2019/15Yr		KE5000009430	28-Jan-19	9-Jan-34	5,086	14,719.750	Fixed	12.8570				101.9194	
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	5,191	45,598.15	Fixed	12.7340				101.4934	
FXD3/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	5,268	50,578.30	Fixed	12.3400				97.7550	
TWENTY YEAR BOND													
FXD1/2008/20Yr	(Re-opened)	KE1000001493	30-Jun-08	5-Jun-28	3,042	38,145.10	Fixed	13.7500				102.7507	
FXD1/2011/20Yr	(Re-opened)	KE2000002176	30-May-11	5-May-31	4,106	9,365.80	Fixed	10.0000				97.9936	
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	1-Nov-32	4,652	44,581.65	Fixed	12.0000				100.3249	
FXD1/2016/20Yr		KE5000006543	26-Sep-16	1-Sep-36	6,052	12,761.20	Fixed	14.0000				109.2749	
FXD1/2018/20Yr		KE5000008325	26-Mar-18	1-Mar-38	6,598	23,262.15	Fixed	13.2000				103.3309	
FXD2/2018/20Yr		KE5000008655	30-Jul-18	5-Jul-38	6,724	15,846.65	Fixed	13.2000				103.3775	
FXD1/2019/20Yr		KE5000009984	15-Apr-19	21-Mar-39	6,983	23,560.05	Fixed	12.8730				100.1151	
TWENTY FIVE YEAR BOND													
FXD1/2010/25Yr	(Re-opened)	KE4000003089	28-Jun-10	28-May-35	5,590	20,192.50	Fixed	11.2500				91.2611	
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,509	5,152.60	Fixed	13.4000				103.2196	
THIRTY YEAR BOND													
SDB 1/2011/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,655	28,144.70	Fixed	12.0000				94.1774	
INFRASTRUCTURE BONDS													
IFB 1/2008/12Yr		KE4000003196	23-Feb-09	8-Feb-21	368	7,868.37	Fixed	12.5000				104.1666	
IFB 2/2008/12Yr		KE4000003204	7-Dec-09	22-Nov-21	655	4,749.16	Fixed	12.0000				101.5128	
IFB 1/2011/12Yr		KE2000002242	3-Oct-11	18-Sep-23	1,320	10,283.10	Fixed	12.0000				105.6658	
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	2,048	27,593.48	Fixed	11.0000				102.0651	
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	2,440	26,482.59	Fixed	11.0000				103.7457	
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	2-Dec-24	1,761	25,119.55	Fixed	11.0000				102.0265	
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,594	51,192.20	Fixed	11.0000				99.9440	
IFB 1/2016/9Yr		KE5000004654	23-May-16	12-May-25	1,922	36,304.20	Fixed	12.5000				107.6817	
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	6-Oct-31	4,260	40,029.65	Fixed	12.0000	10.9000	108.8123	105.2519	104.2695	100,000,000
IFB 1/2017/12Yr		KE5000006980	27-Feb-17	12-Feb-29	3,294	14,330.40	Fixed	12.5000				111.6234	
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	18-Nov-24	1,747	41,449.46	Fixed	12.5000				108.0148	
IFB 1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,722	41,184.80	Fixed	12.5000				107.9706	
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,836	36,787.30	Fixed	11.9500	11.6000	104.7914	102.1650	102.8101	62,000,000
IFB 1/2019/25Yr		KE5000009760	25-Mar-19	22-Feb-44	8,782	16,828.65	Fixed	12.2000	11.8500	107.0962	102.5380	101.3879	100,000,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,723	71,028.55	Fixed	11.7500	10.8500	109.3934	106.1331	104.3619	543,400,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,723	71,028.55	Fixed	11.7500	11.0000	108.3251	105.0648	104.3619	200,000,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,723	71,028.55	Fixed	11.7500	10.9500	108.6794	105.4191	104.3619	200,000,000
MAR1/2017/3		KE5000006796	11-Apr-17	8-Apr-20	62	150.00	Fixed	10.0000	10.0000	103.3200	100.0000	100.0000	4,951
MAR2/2017/3		KE5000007210	11-Sep-17	7-Sep-20	214	444.00	Fixed	10.0000	10.0000	104.0900	100.0000	100.0000	355,957
BONDS SELL/BUY BACK TRANSACTIONS													
FXD 3/2019/10Yr		KE6000004876	19-Aug-19	6-Aug-29	3,469	45,014.80	Fixed	11.5170	12.3000	101.0756	95.6851	95.6945	300,000,000
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD 3/2019/ 5Yr		KE6000005766	16-Dec-19	9-Dec-24	1,768	28,491.06	Fixed	11.4920	10.7500	104.3628	102.7211	101.4354	1,300,000
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	2,048	27,593.48	Fixed	11.0000	9.3900	108.9633	104.8534	102.0651	4,000,000
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	2-Dec-24	1,761	25,119.55	Fixed	11.0000	8.9500	106.5730	104.7900	102.0265	2,000,000
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	18-Nov-24	1,747	41,449.46	Fixed	12.5000	10.0000	110.1327	107.6258	108.0148	26,000,000
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,836	36,787.30	Fixed	11.9500	10.8000	110.1276	107.5012	102.8101	1,000,000
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	123	3,899.22	FIXED	13.0000				105.8021	
CTNB.BD.08.06.20/12.5		KE5000002872	15-Jun-15	8-Jun-20	123	2,100.77	FIXED	12.5000				100.0000	
CTNB.BD.08.06.20/12.5V		KE5000002989	15-Jun-15	8-Jun-20	123	2,100.77						8.5000	
STANBIC MULTICURRENCY MEDIUM TERM NOTE					-								
CFCB.BD.08/12/21-0042-12.95		KE4000002438	15-Dec-14	8-Dec-21	671	4,000.00	FIXED	12.9500				102.1348	
CBA FIXED MEDIUM TERM NOTE					-								
CBAB.BD.14/12/20-0041-12.75		KE4000003923	22-Dec-14	14-Dec-20	312	7,000.00	FIXED	12.7500				101.6743	
EABL FIXED MEDIUM TERM NOTE					-								
EABB.BD.19/03/18-0043-12.95		KE4000001547	23-Mar-15	19-Mar-20	42	5,000.00	FIXED	12.9500				104.7841	
EABB.BD.28/03/22-0052-14.17		KE5000007103	3-Apr-17	28-Mar-22	781	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	847	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	22	1,301.10	T.B (91) + 1.00%					90.0000	
RPBD.BD.05/08/20-0047-13.65		KE5000003102	10-Aug-15	3-Aug-20	179	1,301.10	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	438	1,297.10	FIXED	13.7500				100.0260	
FBKB.BD.19/04/21-0051-2.5		KE5000003870	26-Oct-15	19-Apr-21	438	600.70	T.B (182) + 2.50%					94.7367	
FBKB.BD.19/04/21-0050-14		KE5000003987	26-Oct-15	19-Apr-21	438	121.00	FIXED	14.0000				94.7367	
ACORN GREEN BOND MEDIUM TERM NOTE					-								
ACORN FXD		KE6000007093	8-Nov-19	8-Nov-24	1,737	786.00	FIXED	12.2500					

Turnover in Bonds.	
Today	Previous
2,490,060,948	1,892,877,816

Total Deals	
Today	Previous
51	55

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 Movine 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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