BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

February 13, 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 13, 2020
TWO YEAR BONDS													
FXD 1/2019/2Yr		KE5000009323	28-Jan-19	25-Jan-21	347	23,774.63	Fixed	10.7010				101.0283	
FIVE YEAR BONDS													
FXD 1/2015/ 5Yr	(Re-opened)	KE5000002542	29-Jun-15	22-Jun-20	130	30,956.05	Fixed	13.1930				102.9845	
FXD 2/2015/ 5Yr		KE5000003094	30-Nov-15	23-Nov-20	284	30,673.85	Fixed	13.9200				105.8605	
FXD 1/2016/ 5Yr		KE5000004548	25-Apr-16	19-Apr-21	431	19,544.20	Fixed	14.3340	9.9255	109.3014	104.7728	104.8121	156,100,000
FXD 2/2016/ 5Yr		KE5000005107	25-Jul-16	19-Jul-21	522	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	10.1000	109.4913	104.3402	102.4205	300,000,000
FXD 1/2017/ 5Yr		KE5000007434	28-Aug-17	22-Aug-22	921	29,599.15	Fixed	12.4650				105.3058	
FXD 2/2017/ 5Yr		KE5000007764	23-Oct-17	17-Oct-22	977	20,712.10	Fixed	12.5170				106.2719	
FXD 1/2018/ 5Yr		KE5000008218	26-Mar-18	20-Mar-23	1,131	30,795.55	Fixed	12.2990	10.7000	108.9390	104.1073	103.5800	100,000,000
FXD 1/2019/ 5Yr		KE5000009547	25-Feb-19	19-Feb-24	1,467	65,082.22	Fixed	11.3040				99.8447	
FXD 2/2019/ 5Yr		KE6000001596	13-May-19	6-May-24	1,544	39,210.15	Fixed	10.8720				100.6386	
FXD 3/2019/ 5Yr		KE6000005766	16-Dec-19	9-Dec-24	1,761	28,491.06	Fixed	11.4920				101.4354	
TEN YEAR BONDS													
FXD 1/2010/10Yr	(Re-opened)	KE4000003329	26-Apr-10	13-Apr-20	60	19,394.15	Fixed	8.7900				99.8130	
FXD 2/2010/10Yr	(Re-opened)	KE1000001998	1-Nov-10	19-Oct-20	249	33,387.90	Fixed	9.3070				98.6468	
FXD 1/2012/10Yr	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	851	35,273.70	Fixed	12.7050	10.1500	107.2265	105.1672	104.5426	400,000,000
FXD 1/2013/10Yr	(Re-opened)	KE2000006037	1-Jul-13	19-Jun-23	1,222	39,248.20	Fixed	12.3710				103.8161	
FXD 1/2014/10Yr	(Re-opened)	KE3000008890	25-May-15	15-Jan-24	1,432	35,852.15	Fixed	12.1800				105.3624	
FXD 1/2016/10Yr		KE5000006329	29-Aug-16	17-Aug-26	2,377	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		KE5000008762	27-Aug-18	14-Aug-28	3,105	40,606.85	Fixed	12.6860				103.8582	
FXD 2/2018/10Yr		KE5000009216	17-Dec-18	4-Dec-28	3,217	40,606.85	Fixed	12.5020				105.7345	
FXD 1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	3,287	52,067.58	Fixed	12.4380	12.4000	106.0355	100.1924	100.1924	400,000,000
FXD 1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	3,287	52,067.58	Fixed	12.4380	12.2500	106.8776	101.0003	100.1924	100,000,000
FXD 2/2019/10Yr		KE5000009877	15-Apr-19	2-Apr-29	3,336	51,326.72	Fixed	12.3000				103.4592	
FXD 3/2019/10Yr		KE6000004676	19-Aug-19	6-Aug-29	3,462	45,014.80	Fixed	11.5170				95.8320	
FXD 4/2019/10Yr		KE6000005659	25-Nov-19	12-Nov-29	3,560	36,463.69	Fixed	12.2800				99.2865	
FIFTEEN YEAR BONDS													
FXD1/2007/15Yr		KE1000001345	26-Mar-07	7-Mar-22	753	3,654.60	Fixed	14.5000				102.3850	
FXD2/2007/15Yr		KE1000001352	25-Jun-07	6-Jun-22	844	32,682.60	Fixed	13.5000				107.0506	
FXD3/2007/15Yr	(Re-opened)	KE1000001360	26-Nov-07	7-Nov-22	998	32,958.10	Fixed	12.5000				104.7618	
FXD1/2008/15Yr		KE1000001426	31-Mar-08	13-Mar-23	1,124	34,789.80	Fixed	12.5000				107.1822	
FXD1/2009/15Yr		KE4000003436	26-Oct-09	7-Oct-24	1,698	31,952.45	Fixed	12.5000				108.8200	
FXD1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	1,852	22,336.25	Fixed	10.2500				98.3678	
FXD2/2010/15Yr	(Re-opened)	KE2000001558	29-Apr-11	8-Dec-25	2,125	13,513.10	Fixed	9.0000				89.1398	
FXD1/2012/15Yr		KE4000003675	24-Sep-12	6-Sep-27	2,762	48,304.95	Fixed	11.0000				94.9909	
FXD1/2012/15Yr		KE4000003675	24-Sep-12	6-Sep-27	2,762	48,304.95	Fixed	11.0000				94.9909	
FXD1/2013/15Yr	(Re-opened)	KE4000003790	25-Feb-13	7-Feb-28	2,916	42,138.45	Fixed	11.2500				97.0410	
FXD2/2013/15Yr		KE4000003808	29-Apr-13	10-Apr-28	2,979	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	4,981	28,064.350	Fixed	12.7500				104.2480	
FXD1/2019/15Yr		KE5000009430	28-Jan-19	9-Jan-34	5,079	14,719.750	Fixed	12.8570				101.9194	
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	5,184	45,598.15	Fixed	12.7340				101.4934	
FXD3/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	5,261	50,578.30	Fixed	12.3400				100.5929	
TWENTY YEAR BOND													
FXD1/2008/20Yr	(Re-opened)	KE1000001493	30-Jun-08	5-Jun-28	3,035	38,145.10	Fixed	13.7500				102.7507	
FXD1/2011/20Yr	(Re-opened)	KE2000002176	30-May-11	5-May-31	4,089	9,365.80	Fixed	10.0000				97.9936	
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	1-Nov-32	4,645	44,581.65	Fixed	12.0000				100.3249	
FXD1/2016/20Yr		KE5000006543	26-Sep-16	1-Sep-36	6,045	12,761.20	Fixed	14.0000				109.2749	
FXD1/2018/20Yr		KE5000008325	26-Mar-18	1-Mar-38	6,591	23,262.15	Fixed	13.2000	12.8000	107.9455	102.7598	103.3309	50,000,000
FXD2/2018/20Yr		KE5000008655	30-Jul-18	5-Jul-38	6,717	15,846.65	Fixed	13.2000				103.3775	
FXD1/2019/20Yr		KE5000009984	15-Apr-19	21-Mar-39	6,976	23,560.05	Fixed	12.8730				100.1151	
TWENTY FIVE YEAR BOND													
FXD1/2010/25Yr	(Re-opened)	KE4000003089	28-Jun-10	28-May-35	5,583	20,192.50	Fixed	11.2500				91.2611	
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,502	5,152.60	Fixed	13.4000				103.2196	
THIRTY YEAR BOND													
SDB 1/2011/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,648	28,144.70	Fixed	12.0000				94.1774	
INFRASTRUCTURE BONDS													
IFB 1/2008/12Yr		KE4000003196	23-Feb-09	8-Feb-21	361	7,868.37	Fixed	12.5000				104.1666	
IFB 2/2008/12Yr		KE4000003204	7-Dec-09	22-Nov-21	648	4,749.16	Fixed	12.0000				101.5128	
IFB 1/2011/12Yr		KE2000002242	3-Oct-11	18-Sep-23	1,313	10,283.10	Fixed	12.0000				105.6658	
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	2,041	27,593.48	Fixed	11.0000				102.0651	
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	2,433	26,482.59	Fixed	11.0000				101.8205	
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	2-Dec-24	1,754	25,119.55	Fixed	11.0000				102.2414	
IFB 1/2015/12Yr		KE4000001553	30-Mar-15	12-Mar-27	2,587	51,192.20	Fixed	15.9000				99.9440	
IFB 1/2016/9Yr		KE5000004654	23-May-16	12-May-25	1,915	36,304.20	Fixed	12.5000				107.6817	
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	6-Oct-31	4,253	40,029.65	Fixed	12.0000				105.2519	
IFB 1/2017/12Yr		KE5000006980	27-Feb-17	12-Feb-29	3,287	14,330.40	Fixed	12.5000				111.6234	
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	18-Nov-24	1,740	41,449.46	Fixed	12.5000				107.7823	
IFB 1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,715	41,184.80	Fixed	12.5000				110.8876	
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,829	36,787.30	Fixed	11.9500				105.4505	
IFB 1/2019/25Yr		KE5000009760	25-Mar-19	22-Feb-44	8,775	16,828.65	Fixed	12.2000				103.6746	
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,716	71,028.55	Fixed	11.7500	10.9500	108.9024	105.4161	105.0625	500,000,000
MAB1/2017/3		KE5000006766	11-Apr-17	8-Apr-20	55	150.00	Fixed	10.0000	10.0000	103.5200	100.0000	100.0000	66,509
MAR2/2017/3		KE5000007210	11-Sep-17	7-Sep-20	207	444.00	Fixed	10.0000	10.0000	104.2900	100.0000	100.0000	313,509
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD 1/2019/ 5Yr		KE5000009547	25-Feb-19	19-Feb-24	1,467	65,082.22	Fixed	11.3040	11.3500	105.1559	99.8455	99.8447	12,000,000
FXD1/2013/15Yr	(Re-opened)	KE4000003790	25-Feb-13	7-Feb-28	2,916	42,138.45	Fixed	11.2500	12.5500	100.9846	97.1934	97.0410	11,000,000
FXD 2/2016/ 5Yr		KE5000005107	25-Jul-16	19-Jul-21	522	24,395.30	Fixed	14.0690	10.3217	105.7867	104.9591	107.4712	2,000,000
FXD 2/2018/10Yr		KE5000008677	15-Apr-19	2-Apr-29	3,336	51,326.72	Fixed	12.3000	11.7400	107.1770	103.0545	103.4592	1,000,000
FXD 2/2019/10Yr		KE5000009877	15-Apr-19	2-Apr-29	3,336	51,326.72	Fixed	12.3000	11.5700	108.1430	104.0205	103.4592	3,100,000
FXD 2/2019/10Yr		KE5000009877	15-Apr-19	2-Apr-29	3,336	51,326.72	Fixed	12.3000	12.1900	104.6795	100.5570	103.4592	12,000,000
FXD 3/2019/ 5Yr		KE6000005766	16-Dec-19	9-Dec-24	1,761	28,491.06	Fixed	11.4920	11.3900	102.1995	100.3368	101.4354	20,000,000
FXD 4/2019/10Yr		KE6000005659	25-Nov-19	12-Nov-29	3,560	36,463.69	Fixed	12.2800	12.2300	102.9349	100.2360	99.2865	20,000,000
FXD1/2012/15Yr		KE4000003675	24-Sep-12	6-Sep-27	2,762	48,304.95	Fixed	11.0000	11.2900	103.0586	98.5256	94.9909	1,000,000
FXD1/2012/15Yr		KE4000003675	24-Sep-12	6-Sep-27	2,762	48,304.95	Fixed	11.0000	11.6500	101.2637	96.7607	94.9909	4,000,000
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	2,433	26,482.59	Fixed	11.0000	10.8600	103.9549	100.4796	101.8205	4,500,000
IFB 1/2016/9Yr		KE5000004654	23-May-16	12-May-25	1,915	36,303.20	Fixed	12.5000	9.2900	112.9734	109.9858	107.6817	1,700,000
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	6-Oct-31	4,253	40,029.65	Fixed	12.0000	11.1000	108.0397	104.2485	105.2519	30,000,000
IFB 1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,715	41,184.80	Fixed	12.5000	12.3500	101.4410	100.8572	110.8876	10,000,000
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,829	36,787.30	Fixed	11.9500	10.4800	112.6030	109.7468	105.4505	2,600,000
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,829	36,787.30	Fixed	11.9500	10.6200	111.6088	108.7526	105.4505	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	116	3,899.22	FIXED	13.0000				105.8021	
CTNB.BD.08.06.20/12.5		KE5000002872	15-Jun-15	8-Jun-20	116	2,100.77	FIXED	12.5000				100.0000	
CTNB.BD.08.06.20/12.5V		KE5000002989	15-Jun-15	8-Jun-20	116	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	664	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	305	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	35	5,000.00	FIXED	12.9500				104.7841	
EABB.BD.28/03/22-0052-14.17		KE5000007103	3-Apr-17	28-Mar-22	774	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	840	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	15	1,301.10	T.B (91) + 1.00%					90.0000	
RPBD.BD.03/08/20-0047-13.65		KE5000003102	10-Aug-15	3-Aug-20	172	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	431	1,297.10	FIXED	13.7500				100.0260	
FBKB.BD.19/04/21-0051-2.5		KE5000003870	26-Oct-15	19-Apr-21	431	600.70	T.B (182) + 2.50%					94.7367	
FBKB.BD.19/04/21-0050-14		KE5000003987	26-Oct-15	19-Apr-21	431	121.00	FIXED	14.0000				94.7367	
ACORN GREEN BOND MEDIUM TERM NOTE													
ACORN FXD		KE6000007093	8-Nov-19	8-Nov-24	1,730	786.00	FIXED	12.2500					

Turnover in Bonds.	
Today	Previous
2,142,380,012	3,542,590,994

Total Deals	
Today	Previous
92	112

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 days 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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