nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

February 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													**February 27, 2020**
TWO YEAR BONDS													
FXD 1/2018/2Yr		KE5000009323	28-Jan-19	25-Jan-21	333	23,774.63	Fixed	10.7010				101.0283	
FIVE YEAR BONDS													
FXD 1/2015/ 5Yr	(Re-opened)	KE5000002542	28-Jun-15	22-Jun-20	116	30,956.05	Fixed	13.1930				102.9845	
FXD 2/2015/ 5Yr		KE5000030094	30-Nov-15	23-Nov-20	270	30,673.85	Fixed	13.9200				105.8605	
FXD 1/2016/ 5Yr		KE5000004548	25-Apr-16	19-Apr-21	417	19,544.20	Fixed	14.3340				105.2783	
FXD 2/2016/ 5Yr		KE5000005107	25-Jul-16	19-Jul-21	508	24,385.30	Fixed	14.0000	9.9500	106.6872	105.2185	107.4732	750,000,000
FXD 3/2016/ 5Yr		KE5000006436	26-Sep-16	20-Sep-21	1,111	23,051.05	Fixed	13.1120				104.2579	
FXD 1/2017/ 5Yr		KE5000007434	28-Aug-17	22-Aug-22	907	29,598.15	Fixed	12.4650				104.4353	
FXD 2/2017/ 5Yr		KE5000007764	23-Oct-17	17-Oct-22	963	20,712.10	Fixed	12.5170				106.2718	
FXD 1/2018/ 5Yr		KE5000008218	26-Mar-18	20-Mar-23	1,117	30,795.55	Fixed	12.2990				104.1073	
FXD 1/2019/ 5Yr		KE5000009547	25-Feb-19	19-Feb-24	1,453	65,082.22	Fixed	11.3040	11.3500	99.9462	99.8530	100.3261	700,000,000
FXD 1/2019/ 5Yr		KE5000009547	25-Feb-19	19-Feb-24	1,453	65,082.22	Fixed	11.3040	11.2500	100.2606	100.1674	100.3261	100,000,000
FXD 1/2019/ 5Yr		KE5000009547	25-Feb-19	19-Feb-24	1,453	65,082.22	Fixed	11.3040	11.2000	100.4182	100.3250	100.3261	370,000,000
FXD 2/2019/ 5Yr		KE6000001096	13-May-19	6-May-24	1,530	39,210.15	Fixed	10.9720				100.6386	
FXD 3/2019/ 5Yr		KE6000005766	16-Dec-19	9-Dec-24	1,747	28,491.06	Fixed	11.4920				100.4801	
TEN YEAR BONDS													
FXD 1/2010/10Yr	(Re-opened)	KE4000003329	26-Apr-10	13-Apr-20	46	19,394.15	Fixed	8.7900				100.1957	
FXD 2/2013/10Yr	(Re-opened)	KE1000001898	1-Nov-10	19-Oct-20	235	33,387.90	Fixed	9.3070				99.6468	
FXD 1/2012/10Yr	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	837	35,273.70	Fixed	12.7050				105.1328	
FXD 1/2013/10Yr	(Re-opened)	KE2000006037	1-Jul-13	19-Jun-23	1,208	39,248.22	Fixed	12.3710				105.1024	
FXD 1/2014/10Yr	(Re-opened)	KE3000008890	25-May-15	15-Jan-24	1,418	35,852.15	Fixed	12.1800				105.3624	
FXD 1/2016/10Yr		KE5000006329	29-Aug-16	17-Aug-26	2,363	18,306.45	Fixed	15.0390				115.1445	
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	3,091	40,606.85	Fixed	12.6860				103.8582	
FXD 2/2018/10Yr		KE5000009216	17-Dec-18	4-Dec-28	3,203	40,606.85	Fixed	12.5020				105.7345	
FXD 1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	3,273	52,067.58	Fixed	12.4380	11.6600	104.3637	104.2612	100.7366	81,500,000
FXD 2/2019/10Yr		KE5000009877	15-Apr-19	2-Apr-29	3,322	51,326.72	Fixed	12.3000				99.6948	
FXD 3/2019/10Yr		KE6000004876	19-Aug-19	6-Aug-29	3,448	45,014.80	Fixed	11.5170				95.6320	
FXD 4/2019/10Yr		KE6000009659	25-Nov-19	12-Nov-29	3,546	36,463.69	Fixed	12.2900				100.9690	
FIFTEEN YEAR BONDS													
FXD1/2007/15Yr		KE1000001345	26-Mar-07	7-Mar-22	739	3,654.60	Fixed	14.5000				107.7595	
FXD2/2007/15Yr		KE1000001352	25-Jun-07	6-Jun-22	830	32,682.60	Fixed	13.5000	10.4500	108.9741	106.0071	105.7042	61,150,000
FXD2/2007/15Yr	(Re-opened)	KE1000001352	25-Jun-07	6-Jun-22	830	32,682.60	Fixed	13.5000	10.2000	109.4920	106.5250	105.7042	500,000,000
FXD3/2007/15Yr	(Re-opened)	KE1000001360	26-Nov-07	7-Nov-22	984	32,958.10	Fixed	12.5000				105.3117	
FXD1/2008/15Yr		KE1000001428	31-Mar-08	13-Mar-23	1,110	34,789.80	Fixed	12.5000				104.4541	
FXD1/2009/15Yr		KE4000003436	26-Oct-09	7-Oct-24	1,684	31,952.45	Fixed	12.5000				108.6200	
FXD1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	1,838	22,336.25	Fixed	10.2500				96.3679	
FXD2/2010/15Yr	(Re-opened)	KE2000001598	25-Apr-11	8-Dec-25	2,111	13,513.10	Fixed	9.0000				89.9628	
FXD1/2012/15Yr		KE4000003675	24-Sep-12	6-Sep-27	2,748	48,304.95	Fixed	11.0000	11.7500	101.2547	96.2987	94.9909	200,000,000
FXD1/2012/15Yr		KE4000003675	24-Sep-12	6-Sep-27	2,748	48,304.95	Fixed	11.0000				94.9909	
FXD1/2013/15Yr	(Re-opened)	KE4000003780	25-Feb-13	7-Feb-28	2,902	42,138.45	Fixed	11.2500				97.0410	
FXD2/2013/15Yr		KE4000003808	29-Apr-13	10-Apr-28	2,965	39,876.600	Fixed	12.0000				100.6307	
FXD1/2015/15Yr		KE5000008432	28-May-15	9-May-30	3,727	49,254.850	Fixed	12.6500				99.6158	
FXD2/2018/15Yr		KE5000008879	22-Oct-18	3-Oct-33	4,967	29,064.350	Fixed	12.7500				104.2480	
FXD1/2019/15Yr		KE5000009430	28-Jan-19	9-Jan-34	5,065	14,715.750	Fixed	12.9570				102.3126	
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	5,170	45,598.15	Fixed	12.7340	12.5750	104.7720	100.9938	101.4934	100,000,000
FXD3/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	5,247	50,579.30	Fixed	12.3450				100.5929	
FXD4/2020/15Yr		KE6000007218	25-Feb-20	5-Feb-35	5,457	5,194.04	Fixed	12.7560					
TWENTY YEAR BOND													
FXD1/2008/20Yr	(Re-opened)	KE1000001403	30-Jun-08	5-Jun-28	3,021	39,145.10	Fixed	13.7500				102.7507	
FXD1/2011/20Yr	(Re-opened)	KE2000002176	30-May-11	5-May-31	4,085	9,365.80	Fixed	10.0000	10.4300	99.9378	97.1631	97.0347	105,000,000
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	1-Nov-32	4,631	44,581.65	Fixed	12.0000				100.5249	
FXD1/2018/20Yr		KE5000008543	26-Sep-18	5-Sep-38	6,031	12,761.20	Fixed	14.0000				102.2749	
FXD1/2018/20Yr		KE5000008325	26-Mar-18	1-Mar-38	6,577	23,262.15	Fixed	13.2000				102.5880	
FXD2/2018/20Yr		KE5000008655	30-Jul-18	5-Jul-38	6,703	15,848.65	Fixed	13.2000				103.3775	
FXD1/2019/20Yr		KE5000009964	15-Apr-19	21-Mar-39	6,962	23,560.05	Fixed	12.9730				100.1151	
TWENTY FIVE YEAR BOND													
FXD1/2010/25Yr	(Re-opened)	KE4000003089	28-Jun-10	28-May-35	5,569	20,192.50	Fixed	11.2500				91.2611	
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,488	27,831.52	Fixed	13.4000				103.2196	
THIRTY YEAR BOND													
SDB 1/2011/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,634	28,144.70	Fixed	12.0000				94.1774	
INFRASTRUCTURE BONDS													
IFB 1/2009/12Yr		KE4000003196	23-Feb-09	8-Feb-21	347	7,868.37	Fixed	12.5000				104.1686	
IFB 2/2009/12Yr		KE4000003204	7-Dec-09	22-Nov-21	634	4,749.16	Fixed	12.0000				101.5126	
IFB 1/2011/12Yr		KE2000002242	3-Oct-11	18-Sep-23	1,299	10,283.10	Fixed	12.0000				106.3582	
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	2,027	27,593.48	Fixed	11.0000				102.0651	
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	2,419	26,482.59	Fixed	11.0000				101.8205	
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	2-Dec-24	1,740	25,119.55	Fixed	11.0000				102.2414	
IFB 1/2015/12Yr		KE4000001853	30-Mar-15	15-Mar-27	2,573	51,192.20	Fixed	11.0000				102.7632	
IFB 1/2016/9Yr		KE5000004654	23-May-16	12-May-25	1,901	36,303.20	Fixed	12.5000				108.3984	
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	6-Oct-31	4,239	40,029.65	Fixed	12.0000	10.9000	109.4606	105.2279	105.2343	200,000,000
IFB 1/2017/12Yr		KE5000006981	27-Feb-17	12-Feb-29	3,273	14,330.40	Fixed	12.0000				111.6234	
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	18-Nov-24	1,726	41,449.46	Fixed	12.5000	9.9000	111.0732	107.8452	108.2059	500,000,000
IFB 1/2018/15Yr		KE5000008303	29-Jan-18	10-Jan-33	4,701	41,184.80	Fixed	12.5000				107.9222	
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	28-Oct-38	6,815	36,787.30	Fixed	11.9500				107.6588	
IFB 1/2019/20Yr		KE5000009760	25-Mar-19	22-Feb-44	6,761	16,828.65	Fixed	12.2000	110.3894	16.1471	10.8850	105.2282	125,100,000
IFB 1/2019/20Yr		KE5000009760	25-Mar-19	22-Feb-44	6,761	16,828.65	Fixed	12.2000	11.5130	110.3895	106.1274	105.2282	67,600,000
IFB 1/2019/16Yr		KE5000005543	28-Oct-19	8-Oct-35	5,702	71,028.55	Fixed	11.7500				104.4834	
MAB1/2017/3		KE5000006766	11-Apr-17	8-Apr-20	41	150.00	Fixed	10.0000	10.0000	103.9000	100.0000	100.0000	99,040
MAB2/2017/3		KE5000007210	11-Sep-17	7-Sep-20	193	444.00	Fixed	10.0000	10.0000	104.6700	100.0000	100.0000	568,500
BONDS SELL/BUY BACK TRANSACTIONS													
FXD 1/2018/ 5Yr		KE5000008218	26-Mar-18	20-Mar-23	1,117	30,795.55	Fixed	12.2990	11.0876	108.3650	103.0602	104.1073	500,000,000
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD 1/2013/10Yr	(Re-opened)	KE2000006037	1-Jul-13	19-Jun-23	1,208	39,248.20	Fixed	12.3710	11.1000	105.6544	103.4113	105.1024	32,000,000
FXD 1/2014/10Yr	(Re-opened)	KE3000008890	25-May-15	15-Jan-24	1,418	35,852.15	Fixed	12.1800	11.3000	103.9567	102.6852	105.3624	5,000,000
FXD 1/2014/10Yr	(Re-opened)	KE3000008890	25-May-15	15-Jan-24	1,418	35,852.15	Fixed	12.1800	10.5600	106.3125	105.0410	105.3624	2,900,000
FXD 1/2017/10Yr		KE5000007327	31-Jul-17	19-Jul-27	3,078	35,174.40	Fixed	12.9660	11.6500	107.4960	106.3918	109.3700	10,000,000
FXD1/2018/2Yr		KE5000008549	25-Jun-18	25-May-43	8,488	27,831.52	Fixed	13.4000	13.4500	102.0255	99.5958	103.2196	15,000,000
FXD 1/2019/ 5Yr		KE5000009547	25-Feb-19	19-Feb-24	1,453	65,082.22	Fixed	11.3040	10.2200	103.5726	103.4794	100.3261	4,000,000
FXD2/2018/5Yr		KE5000008655	30-Jul-18	5-Jul-38	6,703	15,848.65	Fixed	13.2000	12.7500	104.2625	103.1383	103.3775	30,000,000
FXD 2/2019/10Yr		KE5000009877	15-Apr-19	2-Apr-29	3,322	51,326.72	Fixed	12.3000	11.5700	108.6118	104.0162	99.6948	5,000,000
FXD 3/2019/ 5Yr		KE6000005766	16-Dec-19	9-Dec-24	1,747	28,491.06	Fixed	11.4920	10.5000	105.9359	103.6312	100.4801	1,900,000
FXD3/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	5,247	50,579.30	Fixed	12.3450	13.0600	96.4005	95.3496	100.5929	10,000,000
IFB 1/2011/12Yr		KE2000002242	3-Oct-11	18-Sep-23	1,299	10,283.10	Fixed	12.0000	9.7500	111.8058	106.6300	106.3582	41,950,000
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	2,027	27,593.48	Fixed	11.0000	9.7500	108.4342	103.6897	102.0651	7,898,000
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	2,419	26,482.59	Fixed	11.0000	10.8700	104.3420	100.4436	101.8205	1,800,000
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	18-Nov-24	1,726	41,449.46	Fixed	12.5000	9.5088	112.3322	109.1042	108.2059	19,590,000
IFB 1/2018/15Yr		KE5000008303	29-Jan-18	10-Jan-33	4,701	41,184.80	Fixed	12.5000	11.2000	108.9834	107.9188	107.9222	5,000,000
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	28-Oct-38	6,815	36,787.30	Fixed	11.9500	10.3800	113.7635	110.4477	107.6588	1,000,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,702	71,028.55	Fixed	11.7500	11.6622	104.4780	100.5398	106.4834	12,300,000
CORPORATE BONDS													
CENTUM BOND SENIOR UNSECURED FIXED RATE AND EQUITY LINKED NOTES													
CTNB.BD.06.06.20/13		KE5000002765	15-Jun-15	8-Jun-20	102	3,899.22	FIXED	13.0000				102.8034	
CTNB.BD.06.06.20/12.5		KE5000002872	15-Jun-15	8-Jun-20	102	2,100.77	FIXED	12.5000				103.0453	
CTNB.BD.06.06.20/12.5V		KE5000002869	15-Jun-15	8-Jun-20	102	2,100.77						9.7900	
STANBIC MULTICURRENCY MEDIUM TERM NOTE						-							
CFCS.BD.08/12/21-0043-12.95		KE4000002438	15-Dec-14	8-Dec-21	692	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	291	7,000.00	FIXED	12.7500				101.6743	
EABL FIXED MEDIUM TERM NOTE						-							
EABB.BD.10/03/18-0043-12.95		KE4000001547	23-Mar-15	19-Mar-20	21	5,000.00	FIXED	12.9500				104.7841	
EABB.BD.28/03/22-0052-14.17		KE5000007103	3-Apr-17	28-Mar-22	760	6,000.00	FIXED	14.1700				103.9318	
CHASE BANK FIXED MEDIUM B						-							
CHBO.BD.02/06/22-0044-13.5		KE5000002104	10-Jun-15	2-Jun-22	826	4,622.40	FIXED	13.2500				100.0000	
REAL PEOPLE MEDIUM TERM NOTE						-							
RPBO.BD.06/08/18-0046-13.65		KE5000002096	10-Aug-15	28-Feb-20	1	1,301.10	T.B (91) + 1.00%					90.0000	
RPBO.BD.03/08/20-0047-13.65		KE5000003102	10-Aug-15	3-Aug-20	156	1,301.10	T.B (91) + 1.00%					101.5187	
FAMILY BANK MEDIUM TERM NOTE						-							
FBOB.BD.19/04/21-0049-13.75		KE5000003763	26-Oct-15	19-Apr-21	417	1,297.10	FIXED	13.7500				100.0260	
FBOB.BD.19/04/21-0051-2.5		KE5000003870	26-Oct-15	19-Apr-21	417	600.70	T.B (182) + 2.50%					94.7367	
FBOB.BD.19/04/21-0050-14		KE5000003987	26-Oct-15	19-Apr-21	417	121.00	FIXED	14.0000				94.7367	
ACORN GREEN BOND MEDIUM TERM NOTE						-							
ACORN FXD		KE6000007093	8-Nov-19	8-Nov-24	1,716	786.00	FIXED	12.2500					

Turnover in Bonds	
Today	Previous
4,584,915,540	**2,600,327,800**

Total Deals	
Today	Previous
93	**64**

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 Mavine Avenue ; **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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