BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

March 5, 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													March 5, 2020
TWO YEAR BONDS													
FXD 1/2018/2Yr		KE5000009323	28-Jan-19	25-Jan-21	326	23,774.63	Fixed	10.7010				101.0283	
FIVE YEAR BONDS													
FXD 1/2015/ 5Yr	(Re-opened)	KE5000002542	28-Jun-15	22-Jun-20	109	30,956.05	Fixed	13.1930				102.9845	
FXD 2/2015/ 5Yr		KE5000003094	30-Nov-15	23-Nov-20	263	30,673.85	Fixed	13.9200				105.8605	
FXD 1/2016/ 5Yr		KE5000004548	25-Apr-16	19-Apr-21	410	19,544.20	Fixed	14.3340				105.2783	
FXD 2/2016/ 5Yr		KE5000005107	25-Jul-16	19-Jul-21	501	24,385.30	Fixed	14.0000				105.2185	
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	900	29,599.15	Fixed	12.4650				104.6744	
FXD 2/2017/ 5Yr		KE5000007764	23-Oct-17	17-Oct-22	956	20,712.10	Fixed	12.5170				106.2718	
FXD 1/2018/ 5Yr		KE5000008218	26-Mar-18	20-Mar-23	1,110	30,798.55	Fixed	12.2990				103.6365	
FXD 1/2019/ 5Yr		KE5000009547	25-Feb-19	19-Feb-24	1,446	65,082.22	Fixed	11.3040	11.0000	101.2603	100.9498	100.3980	100,000,000
FXD 1/2019/ 5Yr		KE5000009547	25-Feb-19	19-Feb-24	1,446	65,082.22	Fixed	11.3040	10.9000	101.5779	101.2674	100.3980	100,000,000
FXD 2/2019/ 5Yr		KE6000001096	13-May-19	6-May-24	1,523	39,210.15	Fixed	10.8720				100.6386	
FXD 3/2019/ 5Yr		KE6000005766	16-Dec-19	9-Dec-24	1,740	28,491.06	Fixed	11.4920				101.7541	
TEN YEAR BONDS													
FXD 1/2010/10Yr	(Re-opened)	KE4000003329	26-Apr-10	13-Apr-20	39	19,394.15	Fixed	8.7900				100.1957	
FXD 2/2010/10Yr	(Re-opened)	KE1000001998	1-Nov-10	19-Oct-20	228	33,387.90	Fixed	9.3070				99.6468	
FXD 1/2012/10Yr	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	830	35,273.70	Fixed	12.7050	10.0000	108.1503	105.3580	104.9584	100,000,000
FXD 1/2013/10Yr	(Re-opened)	KE2000006037	1-Jul-13	19-Jun-23	1,201	39,248.20	Fixed	12.3710				103.9537	
FXD 1/2014/10Yr	(Re-opened)	KE3000008890	25-May-15	15-Jan-24	1,411	35,852.15	Fixed	12.1800				105.3624	
FXD 1/2016/10Yr		KE5000006329	29-Aug-16	17-Aug-26	2,356	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		KE5000008702	27-Aug-18	14-Aug-28	3,084	40,606.85	Fixed	12.6860	12.0000	103.9259	103.5774	103.9029	400,000,000
FXD 2/2018/10Yr		KE5000009216	17-Dec-18	4-Dec-28	3,196	40,606.85	Fixed	12.5020				105.7345	
FXD 1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	3,266	52,067.58	Fixed	12.4380	12.3000	101.3388	100.9971	100.5948	400,000,000
FXD 2/2019/10Yr		KE5000008877	15-Apr-19	2-Apr-29	3,315	51,326.72	Fixed	12.3090				99.6948	
FXD 3/2019/10Yr		KE6000004676	19-Aug-19	6-Aug-29	3,441	45,014.80	Fixed	11.5170				99.6625	
FXD 4/2019/10Yr		KE6000005659	25-Nov-19	12-Nov-29	3,539	36,463.69	Fixed	12.2890	12.2500	103.5301	100.1227	100.1226	100,000,000
FIFTEEN YEAR BONDS													
FXD1/2007/15Yr		KE1000001345	26-Mar-07	7-Mar-22	732	3,654.60	Fixed	14.5000				107.7595	
FXD2/2007/15Yr		KE1000001352	25-Jun-07	6-Jun-22	823	32,682.60	Fixed	13.5000				106.4892	
FXD3/2007/15Yr	(Re-opened)	KE1000001360	26-Nov-07	7-Nov-22	977	32,958.10	Fixed	12.5000				105.3117	
FXD1/2008/15Yr		KE1000001428	31-Mar-08	13-Mar-23	1,103	34,789.80	Fixed	12.5000				104.4541	
FXD1/2009/15Yr		KE4000003436	26-Oct-09	7-Oct-24	1,677	31,952.45	Fixed	12.5000				108.6200	
FXD1/2010/15Yr		KE4000003500	29-Mar-10	10-Mar-25	1,831	22,336.25	Fixed	10.2500				96.3678	
FXD2/2010/15Yr	(Re-opened)	KE2000001558	25-Apr-11	8-Dec-25	2,104	13,513.10	Fixed	9.0000				89.9629	
FXD1/2012/15Yr		KE4000003675	24-Sep-12	6-Sep-27	2,741	48,304.95	Fixed	11.0000				96.2987	
FXD1/2012/15Yr		KE4000003675	24-Sep-12	6-Sep-27	2,741	48,304.95	Fixed	11.0000				94.9909	
FXD1/2013/15Yr	(Re-opened)	KE4000003780	25-Feb-13	7-Feb-28	2,885	42,138.45	Fixed	11.2500				97.0410	
FXD2/2013/15Yr		KE4000003808	29-Apr-13	10-Apr-28	2,958	39,878,600	Fixed	12.0000				100.6307	
FXD1/2018/15Yr		KE5000008432	28-May-18	9-May-33	5,277	49,254,850	Fixed	12.6500	12.6000	103.7802	100.2702	99.6353	400,000,000
FXD1/2018/15Yr		KE5000008579	22-Oct-18	3-Oct-33	4,963	29,064,350	Fixed	12.7500				100.9279	
FXD1/2019/15Yr		KE5000009430	28-Jan-19	9-Jan-34	5,058	14,719,750	Fixed	12.8570				102.3126	
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	5,163	45,598.15	Fixed	12.7340	12.6000	104.8533	100.8302	100.9938	100,000,000
FXD3/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	5,240	50,579.30	Fixed	12.3400				98.0144	
FXD1/2020/15Yr		KE6000007218	25-Feb-20	5-Feb-35	5,450	5,194.04	Fixed	12.7560					
TWENTY YEAR BOND													
FXD1/2008/20Yr	(Re-opened)	KE1000001493	30-Jun-08	5-Jun-28	3,014	38,145.10	Fixed	13.7500				102.7507	
FXD1/2011/20Yr	(Re-opened)	KE2000002176	30-May-11	5-May-31	4,078	9,365.80	Fixed	10.0000				97.1631	
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	1-Nov-32	4,624	44,561.65	Fixed	12.0000				100.3249	
FXD1/2016/20Yr		KE5000006543	26-Sep-16	1-Sep-36	6,024	12,761.20	Fixed	14.0000				109.2749	
FXD1/2018/20Yr		KE5000008325	26-Mar-18	1-Mar-38	6,570	23,262.15	Fixed	13.2000				102.5960	
FXD2/2018/20Yr		KE5000008655	30-Jul-18	5-Jul-38	6,696	15,846.65	Fixed	13.2000				103.3775	
FXD1/2019/20Yr		KE5000009964	15-Apr-19	21-Mar-39	6,955	23,560.05	Fixed	12.8730				100.1151	
TWENTY FIVE YEAR BOND													
FXD1/2010/25Yr	(Re-opened)	KE4000003089	28-Jun-10	28-May-35	5,562	20,192.50	Fixed	11.2500				91.2611	
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,481	27,831.52	Fixed	13.4000	13.5000	101.9295	99.2421	100.6631	300,000,000
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,481	27,831.52	Fixed	13.4000	13.3000	103.3501	100.6627	100.6631	250,000,000
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,481	27,831.52	Fixed	13.4000	13.4000	102.6353	99.9479	100.6631	550,000,000
THIRTY YEAR BOND													
SDB 1/2011/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,627	28,144.70	Fixed	12.0000				92.8419	
INFRASTRUCTURE BONDS													
IFB 1/2009/12Yr		KE4000003196	23-Feb-09	8-Feb-21	340	7,868.37	Fixed	12.5000				104.1686	
IFB 2/2009/12Yr		KE4000003204	7-Dec-09	22-Nov-21	627	4,749.16	Fixed	12.0000				101.5126	
IFB 1/2011/12Yr		KE2000002242	3-Oct-11	18-Sep-23	1,292	10,283.10	Fixed	12.0000				107.6921	
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	2,020	27,593.48	Fixed	11.0000				102.3299	
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	2,412	26,482.59	Fixed	11.0000				101.8205	
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	2-Dec-24	1,733	25,119.55	Fixed	11.0000				102.2414	
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,566	51,192.20	Fixed	11.0000				102.0195	
IFB 1/2016/9Yr		KE5000004654	23-May-16	12-May-25	1,894	36,303.20	Fixed	12.5000	9.8500	111.7384	108.0296	105.9680	200,000,000
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	6-Oct-31	4,232	40,029.65	Fixed	12.0000	11.1000	108.7151	104.2316	104.9748	100,000,000
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	6-Oct-31	4,232	40,029.65	Fixed	12.0000	10.9500	109.4505	104.9720	104.9748	100,000,000
IFB 1/2017/12Yr		KE5000008980	27-Feb-17	12-Feb-29	3,266	14,330.40	Fixed	12.5000				111.6234	
IFB 1/2017/7Yr		KE5000007898	27-Nov-17	16-Nov-24	1,719	41,449.46	Fixed	12.5000				107.8403	
IFB 1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,694	41,184.80	Fixed	12.5000	11.2000	109.2120	107.9071	108.8933	200,000,000
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,858	36,787.30	Fixed	11.9500	10.9000	110.3347	106.7891	107.6588	600,000,000
IFB 1/2019/25Yr		KE5000009760	25-Mar-19	22-Feb-44	8,754	16,828.65	Fixed	12.2000				104.8418	
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,695	71,028.55	Fixed	11.7920				105.7667	
MAB1/2017/3		KE5000006766	11-Apr-17	8-Apr-20	34	150.00	Fixed	10.0000	10.0000	104.0900	100.0000	100.0000	218,131
MAB2/2017/3		KE5000007210	11-Sep-17	7-Sep-20	186	444.00	Fixed	10.0000	10.0000		100.0000	100.0000	
BONDS SELL/BUY BACK TRANSACTIONS													
FXD 1/2017/ 5Yr		KE5000007434	28-Aug-17	22-Aug-22	900	29,599.15	Fixed	12.4650	10.0500	105.5081	105.1657	104.6744	100,000,000
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD1/2011/20Yr	(Re-opened)	KE2000002176	30-May-11	5-May-31	4,078	9,365.80	Fixed	10.0000	13.1000	84.9756	82.0086	97.1631	200,000
FXD 1/2012/10Yr	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	830	35,273.70	Fixed	12.7050	10.5000	107.1229	104.3306	104.9584	10,000,000
FXD 1/2013/10Yr	(Re-opened)	KE2000006037	1-Jul-13	19-Jun-23	1,201	39,248.20	Fixed	12.3710	10.9000	106.4287	103.9477	103.9537	5,000,000
FXD1/2013/15Yr	(Re-opened)	KE4000003780	25-Feb-13	7-Feb-28	2,885	42,138.45	Fixed	11.2500	11.8570	97.4405	96.8151	97.0410	30,000,000
FXD1/2018/15Yr		KE5000008432	28-May-18	9-May-33	5,277	49,254,850	Fixed	12.6500	12.3500	105.3943	101.8843	99.6353	10,000,000
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,481	27,831.52	Fixed	13.4000	12.9000	106.3026	103.6152	100.6631	2,500,000
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,481	27,831.52	Fixed	13.4000	13.1450	104.5130	101.8256	100.6631	6,500,000
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,481	27,831.52	Fixed	13.4000	12.9100	106.2269	103.5395	100.6631	5,000,000
FXD 1/2019/ 5Yr		KE5000009547	25-Feb-19	19-Feb-24	1,446	65,082.22	Fixed	11.3040	10.6000	102.5383	102.2278	100.3980	2,000,000
FXD 1/2019/ 5Yr		KE5000009547	25-Feb-19	19-Feb-24	1,446	65,082.22	Fixed	11.3040	10.4800	102.9256	102.6151	100.3980	2,000,000
FXD 1/2019/ 5Yr		KE5000009547	25-Feb-19	19-Feb-24	1,446	65,082.22	Fixed	11.3040	10.2000	103.8367	103.5262	100.3980	800,000
FXD 1/2019/ 5Yr		KE5000009547	25-Feb-19	19-Feb-24	1,446	65,082.22	Fixed	11.3040	10.1700	103.9349	103.6244	100.3980	25,000,000
FXD 1/2019/ 5Yr		KE5000009547	25-Feb-19	19-Feb-24	1,446	65,082.22	Fixed	11.3040	10.2800	103.5754	103.2649	100.3980	1,000,000
FXD 1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	3,266	52,067.58	Fixed	12.4380	11.8300	103.0851	102.7434	100.5948	2,000,000
FXD 1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	3,266	52,067.58	Fixed	12.4380	11.8400	103.5838	103.2421	100.5948	6,700,000
FXD 1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	3,266	52,067.58	Fixed	12.4380	11.6800	104.5814	104.2497	100.5948	18,400,000
FXD 1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	3,266	52,067.58	Fixed	12.4380	11.9600	102.9196	102.5779	100.5948	5,500,000
FXD 2/2015/ 5Yr		KE5000003094	30-Nov-15	23-Nov-20	263	30,673.85	Fixed	13.9200	7.8000	108.0496	104.1872	105.8605	5,000,000
FXD2/2018/15Yr		KE5000008579	22-Oct-18	3-Oct-33	4,963	29,064,350	Fixed	12.7500	12.4000	107.0021	102.2384	100.9279	20,000,000
FXD3/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	5,240	50,579.30	Fixed	12.3400	12.6000	99.5492	98.2610	98.0144	12,000,000
FXD 4/2019/10Yr		KE6000005659	25-Nov-19	12-Nov-29	3,539	36,463.69	Fixed	12.2890	12.1750	103.9516	100.5442	100.1226	15,000,000
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	2,020	27,593.48	Fixed	11.0000	9.2200	110.2620	105.3060	102.3299	2,000,000
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	2,020	27,593.48	Fixed	11.0000	10.0096	107.8493	102.8933	102.3299	14,400,000
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	2,412	26,482.59	Fixed	11.0000	9.4300	110.0108	105.8009	101.8205	1,000,000
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,566	51,192.20	Fixed	11.0000	9.1500	110.0852	105.1292	102.0195	1,200,000
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,566	51,192.20	Fixed	11.0000	9.5000	109.0781	104.1221	102.0195	4,900,000
IFB 1/2016/9Yr		KE5000004654	23-May-16	12-May-25	1,894	36,303.20	Fixed	12.5000	9.5800	112.6143	108.9055	105.9680	1,000,000
IFB 1/2019/25Yr		KE5000009760	25-Mar-19	22-Feb-44	8,754	16,828.65	Fixed	12.2000	12.0297	106.7166	101.2199	104.8418	30,000,000
CORPORATE BONDS													
CENTUM BOND SENIOR UNSECURED FIXED RATE AND EQUITY LINKED NOTES													
CTNB.BD.06.06.20/13		KE5000002705	15-Jun-15	8-Jun-20	95	3,899.22	FIXED	13.0000				102.8034	
CTNB.BD.06.06.20/12.5		KE5000002872	15-Jun-15	8-Jun-20	95	2,100.77	FIXED	12.5000				103.0453	
CTNB.BD.06.06.20/12.5V		KE5000002989	15-Jun-15	8-Jun-20	95	2,100.77						9.7900	
STANBIC MULTICURRENCY MEDIUM TERM NOTE						-						-	
CTCB.BD.08/12/21-0042-12.95		KE4000002438	15-Dec-14	8-Dec-21	643	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	284	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	14	5,000.00	FIXED	12.9500	12.4000	109.4120	109.4120	104.7841	300,000
EABB.BD.26/03/27-0052-14.17		KE5000007103	3-Apr-17	26-Mar-22	753	6,000.00	FIXED	14.1700				103.9318	
CHASE BANK FIXED MEDIUM S						-						-	
CHBO.BD.03/06/22-0044-13.5		KE5000002104	10-Jun-15	2-Jun-22	819	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	-9	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	151	1,301.10	T.B (91) + 1.00%					101.5187	
FAMILY BANK MEDIUM TERM NOTE						-						-	
FBBB.BD.19/04/21-0049-13.75		KE5000003763	26-Oct-15	19-Apr-21	410	1,297.10	FIXED	13.7500				100.0260	
FBBB.BD.19/04/21-0051-2.5		KE5000003870	26-Oct-15	19-Apr-21	410	600.70	T.B (182) + 2.50%					94.7367	
FBBB.BD.19/04/21-0050-14		KE5000003987	26-Oct-15	19-Apr-21	410	121.00	FIXED	14.0000				94.7367	
ACORN GREEN BOND MEDIUM TERM NOTE						-						-	
ACORN FBD		KE6000007093	8-Nov-19	8-Nov-24	1,709	788.00	FIXED	12.2500					

Turnover in Bonds	
Today	Previous
4,339,218,131	4,473,952,397

Total Deals	
Today	Previous
100	106

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 Mawine 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

DISCLAIMER: Utmost care has been taken in the preparation of this report. However, the Nairobi Securities Exchange does not warrant accuracy,adequacy or completeness of this information- and expressly disclaims liability for errors or omissions in this information. No warranty of any kind, implied, express or statutory is given in conjunction with the information.