nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

March 9, 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 9, 2020
TWO YEAR BONDS													
FXD 1/2019/2Yr		KE5000009323	28-Jan-19	25-Jan-21	322	23,774.63	Fixed	10.7010				101.0283	
FIVE YEAR BONDS													
FXD 1/2015/ 5Yr	(Re-opened)	KE5000002542	28-Jun-15	22-Jun-20	105	30,956.05	Fixed	13.1930				102.9845	
FXD 2/2015/ 5Yr		KE5000030094	30-Nov-15	23-Nov-20	259	30,673.85	Fixed	13.9200				105.8605	
FXD 1/2016/ 5Yr		KE5000004548	25-Apr-16	19-Apr-21	406	19,544.20	Fixed	14.3340	9.8000	110.1654	104.6523	105.2783	484,200,000
FXD 2/2015/ 5Yr		KE5000015157	25-Jul-16	19-Jul-21	497	24,385.30	Fixed	14.0690	9.9000	107.0606	105.1717	105.2185	755,000,000
FXD 3/2016/ 5Yr		KE5000006436	26-Sep-16	20-Sep-21	1,111	23,051.05	Fixed	13.1120	10.0000	110.3783	104.3266	104.2079	380,000,000
FXD 1/2017/ 5Yr		KE5000007454	28-Aug-17	22-Aug-22	896	29,598.15	Fixed	12.4650				104.6744	
FXD 2/2017/ 5Yr		KE5000007704	23-Oct-17	17-Oct-22	952	20,712.10	Fixed	12.5170				106.2718	
FXD 1/2018/ 5Yr		KE5000008218	26-Mar-18	20-Mar-23	1,106	30,795.55	Fixed	12.2990	11.5000	107.6655	101.9890	103.6365	50,000,000
FXD 2/2018/ 5Yr		KE5000008218	26-Mar-18	20-Mar-23	1,106	30,795.55	Fixed	12.2990	11.0000	108.9445	103.2680	103.6365	300,000,000
FXD 1/2019/ 5Yr		KE5000009547	25-Feb-19	19-Feb-24	1,442	65,082.22	Fixed	11.3040	10.9000	101.7261	101.2603	101.0753	100,000,000
FXD 1/2019/ 5Yr		KE5000009547	25-Feb-19	19-Feb-24	1,442	65,082.22	Fixed	11.3040	10.9000	101.6964	101.2616	101.0753	200,000,000
FXD 1/2019/ 5Yr		KE5000009547	25-Feb-19	19-Feb-24	1,442	65,082.22	Fixed	11.3040	11.0000	101.3795	100.9447	101.0753	200,000,000
FXD 1/2019/ 5Yr		KE5000009547	25-Feb-19	19-Feb-24	1,442	65,082.22	Fixed	11.3040	10.9500	101.5378	101.1030	101.0753	100,000,000
FXD 1/2019/ 5Yr		KE5000009547	25-Feb-19	19-Feb-24	1,442	65,082.22	Fixed	11.3040	10.2500	103.7872	103.3524	101.0753	54,000,000
FXD 1/2019/ 5Yr		KE5000009547	25-Feb-19	19-Feb-24	1,442	65,082.22	Fixed	11.3040	10.1300	104.1792	103.7444	101.0753	50,000,000
FXD 1/2019/ 5Yr		KE5000009547	25-Feb-19	19-Feb-24	1,442	65,082.22	Fixed	11.3040	11.0000	101.3795	100.9447	101.0753	100,000,000
FXD 2/2019/ 5Yr		KE5000010286	13-May-19	6-May-24	1,519	39,210.15	Fixed	10.8720				100.6386	
FXD 3/2019/ 5Yr		KE5000005766	16-Dec-19	9-Dec-24	1,736	28,491.06	Fixed	11.4920				101.7541	
TEN YEAR BONDS													
FXD 1/2010/10Yr	(Re-opened)	KE4000003329	26-Apr-10	13-Apr-20	35	19,394.15	Fixed	8.7900				100.1957	
FXD 2/2010/10Yr	(Re-opened)	KE1000001898	1-Nov-10	19-Oct-20	224	33,387.90	Fixed	9.3070				99.6468	
FXD 1/2012/10Yr	(Re-opened)	KE200002358	25-Jun-12	13-Jun-22	826	35,273.70	Fixed	12.7050				105.3580	
FXD 1/2013/10Yr	(Re-opened)	KE2000006037	1-Jul-13	19-Jun-23	1,197	39,248.20	Fixed	12.3710				103.9537	
FXD 1/2014/10Yr	(Re-opened)	KE3000008800	25-May-15	15-Jan-24	1,407	35,852.15	Fixed	12.1800				105.3624	
FXD 1/2016/10Yr		KE5000006329	29-Aug-16	17-Aug-26	2,352	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				109.3780	
FXD 1/2018/10Yr		KE5000008702	27-Aug-18	14-Aug-28	3,282	40,696.85	Fixed	12.0860				104.6549	
FXD 2/2018/10Yr		KE5000009216	17-Dec-18	4-Dec-28	3,192	40,696.85	Fixed	12.5020				105.7345	
FXD 1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	3,262	52,067.58	Fixed	12.4380				100.9971	
FXD 1/2018/10Yr		KE5000009653	25-Feb-19	12-Feb-29	3,262	52,067.58	Fixed	12.4380				100.9971	
FXD 1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	3,262	52,067.58	Fixed	12.4380	11.6200	104.9473	104.4689	100.9971	50,000,000
FXD 1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	3,262	52,067.58	Fixed	12.4380	12.1500	102.0122	101.5338	100.9971	100,000,000
FXD 2/2019/10Yr		KE5000009877	15-Apr-19	2-Apr-29	3,311	51,326.72	Fixed	12.3000				99.6948	
FXD 3/2019/10Yr		KE6000004876	19-Aug-19	6-Aug-29	3,437	45,014.80	Fixed	11.5170				99.6625	
FXD 4/2019/10Yr		KE6000009659	25-Nov-19	12-Nov-29	3,535	36,463.69	Fixed	12.2900	12.2000	103.9460	100.4037	100.1227	100,000,000
FIFTEEN YEAR BONDS													
FXD1/2007/15Yr		KE1000001345	26-Mar-07	7-Mar-22	728	3,654.60	Fixed	14.5000				107.7595	
FXD2/2007/15Yr		KE1000001352	25-Jun-07	6-Jun-22	819	32,682.60	Fixed	13.5000				106.4892	
FXD3/2007/15Yr	(Re-opened)	KE1000001360	26-Nov-07	7-Nov-22	973	32,958.10	Fixed	12.5000				105.3117	
FXD1/2008/15Yr		KE1000001428	31-Mar-08	13-Mar-23	1,099	34,789.80	Fixed	12.5000				104.4541	
FXD1/2008/15Yr		KE4000003406	26-Oct-09	7-Oct-24	1,673	31,952.45	Fixed	12.5000	11.1100	109.9213	104.8732	108.9200	200,000,000
FXD1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	1,827	22,336.25	Fixed	10.2500				88.3678	
FXD2/2010/15Yr	(Re-opened)	KE4000001558	25-Apr-11	6-Dec-25	2,100	13,513.10	Fixed	9.0000				89.9629	
FXD1/2012/15Yr		KE4000003675	24-Sep-12	6-Sep-27	2,737	48,304.95	Fixed	11.0000				96.2987	
FXD1/2012/15Yr		KE4000003675	24-Sep-12	6-Sep-27	2,737	48,304.95	Fixed	11.0000				94.9909	
FXD1/2013/15Yr	(Re-opened)	KE4000003700	25-Feb-13	7-Feb-28	2,891	42,138.45	Fixed	11.2500				97.0410	
FXD2/2013/15Yr		KE4000003808	29-Apr-13	10-Apr-28	2,954	39,876.600	Fixed	12.0000				100.6307	
FXD1/2018/15Yr		KE5000008432	28-May-18	9-May-33	5,277	49,254.850	Fixed	12.6500	11.0000	110.6454	109.2031	100.2702	147,050,000
FXD2/2018/15Yr		KE5000008879	22-Oct-18	3-Oct-33	4,956	29,064.350	Fixed	12.7500				100.9279	
FXD1/2019/15Yr		KE5000009430	28-Jan-19	8-Jan-34	5,054	14,719.750	Fixed	12.8570				102.3126	
FXD1/2019/15Yr		KE5000001104	13-May-19	24-Apr-34	5,159	45,598.15	Fixed	12.7340				100.6661	
FXD2/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	5,236	50,578.30	Fixed	12.3400				99.9144	
FXD1/2020/15Yr		KE6000007218	25-Feb-20	5-Feb-35	5,446	5,194.04	Fixed	12.7560	12.6000	101.5160	101.0254	100.3262	200,000,000
TWENTY YEAR BOND													
FXD1/2008/20Yr	(Re-opened)	KE1000001493	30-Jun-08	5-Jun-28	3,010	38,145.10	Fixed	13.7500				102.7507	
FXD1/2011/20Yr	(Re-opened)	KE2000023176	30-May-11	5-May-31	4,074	9,365.80	Fixed	10.0000				97.1631	
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	1-Nov-32	4,620	44,581.65	Fixed	12.0000				100.3249	
FXD1/2016/20Yr		KE5000006543	26-Sep-16	1-Sep-36	6,020	12,761.20	Fixed	14.0000				109.2749	
FXD1/2016/20Yr		KE5000008325	26-Mar-18	1-Mar-38	6,566	23,262.15	Fixed	13.2000				102.5960	
FXD2/2018/20Yr		KE5000008605	30-Jul-18	5-Jul-38	6,692	15,846.65	Fixed	13.2000				103.3775	
FXD1/2019/20Yr		KE5000009984	15-Apr-19	21-Mar-39	6,951	23,560.05	Fixed	12.8730				100.1151	
TWENTY FIVE YEAR BOND													
FXD1/2010/25Yr	(Re-opened)	KE4000003089	28-Jun-10	28-May-35	5,558	20,192.50	Fixed	11.2500				91.2611	
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,477	27,831.52	Fixed	13.4000	13.0000	105.6964	102.8618	99.2769	75,000,000
THIRTY YEAR BOND													
SDB 1/2011/30Yr	(Re-opened)	KE2000023135	28-Feb-11	21-Jan-41	7,623	28,144.70	Fixed	12.0000				92.8418	
INFRASTRUCTURE BONDS													
IFB 1/2009/12Yr		KE4000003196	23-Feb-09	8-Feb-21	336	7,868.37	Fixed	12.5000				104.1666	
IFB 2/2009/12Yr		KE4000003204	7-Dec-09	22-Nov-21	623	4,749.16	Fixed	12.0000				101.5126	
IFB 1/2011/12Yr		KE2000022242	3-Oct-11	18-Sep-23	1,288	10,283.10	Fixed	12.0000				107.6921	
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	2,016	27,593.48	Fixed	11.0000				102.3299	
IFB 1/2014/12Yr		KE4000003109	27-Oct-14	12-Oct-26	2,408	26,482.59	Fixed	11.0000				101.8071	
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	2-Dec-24	1,729	25,119.55	Fixed	11.0000				102.2414	
IFB 1/2015/12Yr		KE4000016653	30-Mar-15	15-Mar-27	2,562	51,192.20	Fixed	11.0000				101.1579	
IFB 1/2016/9Yr		KE5000004654	23-May-16	12-May-25	1,890	36,303.20	Fixed	12.5000	9.9000	111.6958	107.8496	105.9590	225,900,000
IFB 1/2016/9Yr		KE5000004654	23-May-16	12-May-25	1,890	36,303.20	Fixed	12.5000	9.9500	111.5355	107.6893	105.9590	74,000,000
IFB 1/2016/9Yr		KE5000004654	23-May-16	12-May-25	1,890	36,303.20	Fixed	12.5000	9.8500	111.8565	108.0103	105.9590	300,000,000
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	6-Oct-31	4,228	40,029.65	Fixed	12.0000				105.2198	
IFB 1/2017/12Yr		KE5000009890	27-Feb-17	12-Feb-29	3,262	14,330.40	Fixed	12.5000				111.6234	
IFB 1/2017/7Yr		KE5000007998	27-Nov-17	19-Nov-24	1,715	41,449.45	Fixed	12.5000				107.8403	
IFB 1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,690	41,184.80	Fixed	12.5000	11.0500	110.3177	108.8754	107.9071	100,000,000
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,804	36,787.30	Fixed	11.9500				105.4334	
IFB 1/2019/20Yr		KE5000009760	25-Mar-19	22-Feb-44	8,750	16,828.65	Fixed	12.2000				104.8418	
IFB 1/2018/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,691	71,028.55	Fixed	11.7500	11.1000	108.6488	104.3555	105.7667	138,000,000
MAB1/2017/3		KE5000006766	11-Apr-17	8-Apr-20	30	150.00	Fixed	10.0000	10.0000	104.2000	100.0000	100.0000	86,396
MAB2/2017/3		KE5000007210	11-Sep-17	7-Sep-20	182	444.00	Fixed	10.0000	10.0000		100.0000	100.0000	
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,477	27,831.52	Fixed	13.4000	13.0300	105.4725	102.6379	99.2769	900,000
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,477	27,831.52	Fixed	13.4000	13.0600	105.2496	102.4150	99.2769	100,000
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,477	27,831.52	Fixed	13.4000	13.1000	104.9536	102.1190	99.2769	200,000
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,477	27,831.52	Fixed	13.4000	12.9000	106.4487	103.6141	99.2769	5,000,000
FXD 1/2019/ 5Yr		KE5000009547	25-Feb-19	19-Feb-24	1,442	65,082.22	Fixed	11.3040	10.0900	104.3102	103.8754	101.0753	800,000
FXD 1/2019/ 5Yr		KE5000009547	25-Feb-19	19-Feb-24	1,442	65,082.22	Fixed	11.3040	10.0600	104.4087	103.9739	101.0753	1,000,000
FXD 1/2018/10Yr		KE5000009653	25-Feb-19	12-Feb-29	3,262	52,067.58	Fixed	12.4380	11.5872	105.1328	104.6544	100.9971	900,000
FXD 1/2018/10Yr		KE5000009653	25-Feb-19	12-Feb-29	3,262	52,067.58	Fixed	12.4380	11.5600	105.2870	104.8086	100.9971	10,500,000
FXD 1/2018/10Yr		KE5000009653	25-Feb-19	12-Feb-29	3,262	52,067.58	Fixed	12.4380	11.7450	104.2725	103.7941	100.9971	23,800,000
FXD 1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	3,262	52,067.58	Fixed	12.4380	11.7600	104.1607	103.6823	100.9971	38,400,000
FXD 3/2018/10Yr		KE6000004876	19-Aug-19	6-Aug-29	3,437	45,014.80	Fixed	11.5170	12.5000	95.2856	94.8212	99.6625	2,000,000
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	2-Dec-24	1,729	25,119.55	Fixed	11.0000	10.1500	104.6121	101.8621	102.2414	1,000,000
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	2-Dec-24	1,729	25,119.55	Fixed	11.0000	10.8000	102.9335	100.1835	102.2414	10,000,000
IFB 1/2015/12Yr		KE4000016653	30-Mar-15	15-Mar-27	2,562	51,192.20	Fixed	11.0000	10.8700	105.4126	100.3357	101.1579	10,000,000
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	6-Oct-31	4,228	40,029.65	Fixed	12.0000	11.3000	107.8716	103.2952	105.2198	1,000,000
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	91	3,899.22	FIXED	13.0000				102.8034	
CTNB BD.06.06.20/12.5		KE5000002872	15-Jun-15	8-Jun-20	91	2,100.77	FIXED	12.5000				103.0453	
CTNB BD.06.06.20/12.5V		KE5000002889	15-Jun-15	8-Jun-20	91	2,100.77						9.7900	
STANBIC MULTICURRENCY MEDIUM TERM NOTE													
CFC3 BD.JB/12/21-0042-12.95		KE4000002438	15-Dec-14	8-Dec-21	639	4,000.00	FIXED	12.9500				102.1348	
CBA FIXED MEDIUM TERM NOTE													
CBAB BD.JA/12/20-0041-12.75		KE4000003923	22-Dec-14	14-Dec-20	280	7,000.00	FIXED	12.7500				101.6743	
EABL FIXED MEDIUM TERM NOTE													
EABB BD.33/03/18-0043-12.95		KE4000001547	23-Mar-15	19-Mar-20	10	5,000.00	FIXED	12.9500				109.4120	
EABB BD.28/03/22-0052-14.17		KE5000007103	3-Apr-17	28-Mar-22	749	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	815	4,622.40	FIXED	13.2500				100.0000	
REAL PEOPLE MEDIUM TERM NOTE													
RPBD.BD.06/08/18-0046-13.85		KE5000002096	10-Aug-15	28-Feb-21	356	1,301.10	T.B (91) + 1.00%					90.0000	
RPBD.BD.09/08/20-0047-13.85		KE5000003102	10-Aug-15	3-Aug-20	147	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	406	1,297.10	FIXED	13.7500				100.0260	
FBOB.BD.19/04/21-0051-2.5		KE5000003870	26-Oct-15	19-Apr-21	406	600.70	T.B (182) + 2.50%					94.7367	
FBOB.BD.19/04/21-0050-14		KE5000003987	26-Oct-15	19-Apr-21	406	121.00	FIXED	14.0000				94.7367	
ACORN GREEN BOND MEDIUM TERM NOTE													
ACORN FXD		KE6000007093	8-Nov-19	8-Nov-24	1,705	786.00	FIXED	12.2500					

Turnover in Bonds.	
Today	Previous
4,588,036,396	**3,226,431,300**

Total Deals	
Today	Previous
137	**69**

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 Mwvina 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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