nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

August 4, 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													August 4, 2020
TWO YEAR BONDS													
FXD 1/2018/2Yr		KE5000009323	28-Jan-19	25-Jan-21	174	31,120.85	Fixed	10.7010				101.8591	
FIVE YEAR BONDS													
FXD 2/2015/ 5Yr		KE5000003094	30-Nov-15	23-Nov-20	111	30,673.85	Fixed	13.9200				102.6187	
FXD 1/2016/ 5Yr		KE5000004548	25-Apr-16	19-Apr-21	258	19,544.20	Fixed	14.3340				104.3245	
FXD 2/2016/ 5Yr		KE5000005107	25-Jul-16	19-Jul-21	349	24,395.30	Fixed	14.0690				105.0741	
FXD 3/2016/ 5Yr		KE5000006416	26-Sep-16	20-Sep-21	412	23,051.05	Fixed	13.1120				104.7320	
FXD 1/2017/ 5Yr		KE5000007434	28-Aug-17	22-Aug-22	748	29,599.15	Fixed	12.4650				107.5766	
FXD 2/2017/ 5Yr		KE5000007754	23-Oct-17	17-Oct-22	804	20,712.10	Fixed	12.5170				111.2803	
FXD 1/2018/ 5Yr		KE5000008218	26-Mar-18	20-Mar-23	958	30,796.55	Fixed	12.2990				108.4477	
FXD 1/2019/ 5Yr		KE5000009547	25-Feb-19	19-Feb-24	1,294	65,359.50	Fixed	11.3040	10.1000	108.5399	103.5080	103.2716	300,000,000
FXD 2/2019/ 5Yr		KE5000010596	13-May-19	6-May-24	1,371	39,201.40	Fixed	10.8720				104.7127	
FXD 3/2019/ 5Yr		KE6000005766	16-Dec-19	9-Dec-24	1,588	45,012.60	Fixed	11.4920				104.0652	
FXD1/2020/ 5Yr		KE6000008547	11-May-20	5-May-25	1,735	30,121.88	Fixed	11.6670	10.0000	106.8892	106.1648	105.3973	105,000,000
FXD1/2020/ 5Yr		KE6000008547	11-May-20	5-May-25	1,735	30,121.88	Fixed	11.6670	10.0024	106.8799	106.1555	105.3973	75,000,000
TEN YEAR BONDS													
FXD 2/2013/10Yr	(Re-opened)	KE1000001198	1-Nov-10	19-Oct-20	76	33,387.90	Fixed	9.3070				100.5728	
FXD 1/2022/10Yr	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	678	35,273.70	Fixed	12.7050				104.8318	
FXD 1/2013/10Yr	(Re-opened)	KE2000006037	1-Jul-13	19-Jun-23	1,049	39,248.20	Fixed	12.3710				104.7278	
FXD 1/2014/10Yr	(Re-opened)	KE3000008890	25-May-15	15-Jan-24	1,259	35,852.15	Fixed	12.1800				105.7403	
FXD 1/2016/10Yr		KE5000006328	29-Aug-16	17-Aug-26	2,204	18,306.45	Fixed	15.0380				116.7525	
FXD 1/2017/10Yr		KE5000007327	31-Jul-17	19-Jul-27	3,078	35,174.40	Fixed	12.9660				102.5970	
FXD 1/2018/10Yr		KE5000008762	27-Aug-18	14-Aug-28	2,932	40,584.60	Fixed	12.6860				105.0570	
FXD 2/2018/10Yr		KE5000009216	17-Dec-18	4-Dec-28	3,044	54,034.49	Fixed	12.5020				106.0954	
FXD 1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	3,114	52,044.00	Fixed	12.4380				105.0074	
FXD 2/2019/10Yr		KE5000009877	15-Apr-19	2-Apr-29	3,163	51,325.00	Fixed	12.3000				102.9151	
FXD 3/2019/10Yr		KE6000004876	19-Aug-19	6-Aug-29	3,289	45,005.05	Fixed	11.5170				100.6351	
FXD 4/2019/10Yr		KE6000005659	25-Nov-19	12-Nov-29	3,387	69,222.44	Fixed	12.2800				104.3514	
FIFTEEN YEAR BONDS													
FXD1/2007/15Yr		KE1000001345	26-Mar-07	7-Mar-22	580	3,654.60	Fixed	14.5000				108.0492	
FXD2/2007/15Yr		KE1000001352	25-Jun-07	6-Jun-22	671	32,682.60	Fixed	13.5000				109.1388	
FXD3/2007/15Yr	(Re-opened)	KE1000001360	26-Nov-07	7-Nov-22	825	32,958.10	Fixed	12.5000				105.6956	
FXD1/2008/15Yr		KE1000001428	31-Mar-08	19-Mar-23	951	34,789.80	Fixed	12.5000				107.5055	
FXD1/2009/15Yr		KE4000003436	28-Oct-09	1-Oct-24	1,525	31,952.45	Fixed	12.5000	10.2000	111.5295	107.6490	107.6684	300,000,000
FXD1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	1,679	27,693.90	Fixed	10.2500				98.7034	
FXD2/2010/15Yr	(Re-opened)	KE2000001558	25-Apr-11	8-Dec-25	1,952	13,513.10	Fixed	9.0000				96.4873	
FXD1/2012/15Yr		KE4000003675	24-Sep-12	6-Sep-27	2,589	48,937.10	Fixed	11.0000				99.9698	
FXD1/2013/15Yr	(Re-opened)	KE4000003760	25-Feb-13	7-Feb-28	2,743	42,138.45	Fixed	11.2500				99.7221	
FXD2/2013/15Yr		KE4000003808	29-Apr-13	10-Apr-28	2,806	39,876.600	Fixed	12.0000				102.4945	
FXD1/2014/15Yr		KE5000004632	28-May-19	9-May-33	4,661	49,254.850	Fixed	12.6500				105.5017	
FXD2/2018/15Yr		KE5000008879	22-Oct-18	3-Oct-33	4,808	29,064.350	Fixed	12.7500				102.8680	
FXD1/2019/15Yr		KE5000009430	28-Jan-19	9-Jan-34	4,906	80,809.080	Fixed	12.8570	12.1000	105.2467	104.9641	106.5556	200,000,000
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	5,011	42,447.30	Fixed	12.7340				103.4756	
FXD3/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	5,088	50,552.95	Fixed	12.3400				100.9258	
FXD1/2020/15Yr		KE6000007218	25-Feb-20	5-Feb-35	5,298	5,191.25	Fixed	12.7560				104.4196	
TWENTY YEAR BOND													
FXD1/2008/20Yr	(Re-opened)	KE1000001493	30-Jun-08	5-Jun-28	2,862	38,145.10	Fixed	13.7500				108.8818	
FXD1/2011/20Yr	(Re-opened)	KE2000002176	30-May-11	5-May-31	3,926	8,365.80	Fixed	10.0000				87.1853	
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	1-Nov-32	4,472	44,581.65	Fixed	12.0000				102.5476	
FXD1/2016/20Yr		KE5000006543	26-Sep-16	1-Sep-36	5,872	12,761.20	Fixed	14.0000				104.3125	
FXD1/2018/20Yr		KE5000008325	26-Mar-18	1-Mar-38	6,418	31,597.70	Fixed	13.2000				102.4468	
FXD2/2018/20Yr		KE5000008655	30-Jul-18	5-Jul-38	6,544	15,846.65	Fixed	13.2000				100.8773	
FXD1/2019/20Yr		KE5000009964	15-Apr-19	21-Mar-39	6,803	23,560.05	Fixed	12.8730				104.1125	
TWENTY FIVE YEAR BOND													
FXD1/2010/25Yr	(Re-opened)	KE4000003089	28-Jun-10	28-May-35	5,410	20,192.50	Fixed	11.2500				91.2611	
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,329	43,224.05	Fixed	13.4000	12.9100	105.1241	103.5411	106.5706	200,000,000
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,329	43,224.05	Fixed	13.4000	12.5045	106.2616	106.6786	106.5706	300,000,000
THIRTY YEAR BOND													
SDB 1/2011/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,475	28,144.70	Fixed	12.0000				92.8419	
INFRASTRUCTURE BONDS													
IFB 1/2009/12Yr		KE4000003196	23-Feb-09	6-Feb-21	188	7,868.37	Fixed	12.5000				104.1666	
IFB 2/2009/12Yr		KE4000003204	7-Dec-09	22-Nov-21	475	5,388.33	Fixed	12.0000				101.5126	
IFB 1/2011/12Yr		KE2000002242	3-Oct-11	18-Sep-23	1,140	11,735.50	Fixed	12.0000				107.6921	
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	1,868	27,925.35	Fixed	11.0000				102.1552	
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	2,260	27,045.95	Fixed	11.0000				104.0113	
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	2-Dec-24	1,581	25,119.55	Fixed	11.0000				101.8977	
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	18-Mar-27	2,414	51,192.20	Fixed	11.0000				102.4052	
IFB 1/2016/8Yr		KE5000004654	23-May-16	12-May-25	1,742	36,303.20	Fixed	12.5000	9.9100	109.7617	107.0831	106.2699	93,900,000
IFB 1/2016/15Yr		KE5000006859	24-Oct-16	6-Oct-31	4,080	40,029.65	Fixed	12.0000				105.4827	
IFB 1/2017/12Yr		KE5000006980	27-Feb-17	12-Feb-29	3,114	14,330.40	Fixed	12.5000				111.6234	
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	16-Nov-24	1,567	41,449.46	Fixed	12.5000				108.6416	
IFB 1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,542	41,184.80	Fixed	12.5000				110.6768	
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,656	36,787.30	Fixed	11.9500				109.3983	
IFB 1/2019/25Yr		KE5000009760	25-Mar-19	22-Feb-44	8,602	18,828.65	Fixed	12.2000				106.7463	
IFB 1/2019/18Yr		KE6000005543	28-Oct-19	8-Oct-35	5,543	71,028.55	Fixed	11.7500				104.2819	
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	2-Apr-29	3,163	39,010.13	Fixed	10.8500	10.4000	105.4215	102.0532	101.8187	300,000,000
IFB 1/2020/6Yr		KE6000008653	3-Jun-20	25-May-26	2,120	19,275.46	Fixed	10.2000	9.8000	103.1207	101.3273	100.3082	50,000,000
MAS2/2017B		KE5000007210	11-Sep-17	7-Sep-20	34	891.35	Fixed	10.0000	10.0000	104.0400	100.0000	100.0000	747,839
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD1/2009/15Yr		KE4000003436	28-Oct-09	1-Oct-24	1,525	31,952.45	Fixed	12.5000	10.8700	109.2127	105.3322	107.6684	7,000,000
FXD 1/2014/10Yr	(Re-opened)	KE3000008890	25-May-15	15-Jan-24	1,259	35,852.15	Fixed	12.1800	9.8150	106.9890	106.4871	105.7403	6,500,000
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,329	43,224.05	Fixed	13.4000	12.9162	105.0774	103.4944	106.5706	18,000,000
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,329	43,224.05	Fixed	13.4000	12.7500	106.3425	104.7595	106.5706	40,000,000
FXD1/2019/15Yr		KE5000009653	25-Feb-19	12-Feb-29	3,114	52,044.00	Fixed	12.4380	10.9200	113.8228	108.2870	105.0074	1,900,000
FXD1/2019/15Yr		KE5000009430	28-Jan-19	9-Jan-34	4,906	80,809.080	Fixed	12.8570	14.0000	93.4270	93.1444	106.5556	100,000
FXD1/2019/15Yr		KE5000009430	28-Jan-19	9-Jan-34	4,906	80,809.080	Fixed	12.8570	11.7000	108.0280	107.7454	106.5556	18,500,000
FXD1/2019/15Yr		KE5000009430	28-Jan-19	9-Jan-34	4,906	80,809.080	Fixed	12.8570	11.6500	106.3835	106.1009	106.5556	3,500,000
FXD1/2019/15Yr		KE5000009430	28-Jan-19	9-Jan-34	4,906	80,809.080	Fixed	12.8570	11.5800	106.8841	106.6015	106.5556	21,100,000
FXD1/2019/15Yr		KE5000009430	28-Jan-19	9-Jan-34	4,906	80,809.080	Fixed	12.8570	11.8791	106.7690	106.4864	106.5556	800,000
FXD1/2019/15Yr		KE5000009430	28-Jan-19	9-Jan-34	4,906	80,809.080	Fixed	12.8570	11.8742	106.9031	106.5205	106.5556	1,000,000
FXD 2/2018/10Yr		KE5000009216	17-Dec-18	4-Dec-28	3,044	54,034.49	Fixed	12.5020	10.7200	111.3665	109.6492	106.0954	2,100,000
FXD 2/2018/10Yr		KE5000009216	17-Dec-18	4-Dec-28	3,044	54,034.49	Fixed	12.5020	10.6300	111.8891	110.1718	106.0954	2,000,000
FXD 2/2019/ 5Yr		KE5000010596	13-May-19	6-May-24	1,371	39,201.40	Fixed	10.8720	10.3500	104.0994	101.5606	104.7127	2,000,000
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	5,011	42,447.30	Fixed	12.7340	12.1872	106.5331	103.5595	103.4756	10,000,000
FXD 4/2019/10Yr		KE6000005659	25-Nov-19	12-Nov-29	3,387	69,222.44	Fixed	12.2800	10.9800	109.8170	107.6217	104.3514	1,000,000
FXD 4/2019/10Yr		KE6000005659	25-Nov-19	12-Nov-29	3,387	69,222.44	Fixed	12.2800	10.8000	110.3013	107.9080	104.3514	2,500,000
IFB 1/2009/12Yr		KE4000003196	23-Feb-09	6-Feb-21	188	7,868.37	Fixed	12.5000	8.9800	107.7782	101.7342	104.1666	10,000,000
IFB 1/2016/9Yr		KE5000004654	23-May-16	12-May-25	1,742	36,303.20	Fixed	12.5000	8.9900	112.4812	109.8026	106.2699	3,000,000
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	16-Nov-24	1,567	41,449.46	Fixed	12.5000	9.1400	111.6973	109.2081	108.6416	11,500,000
IFB 1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,542	41,184.80	Fixed	12.5000	10.2600	114.2093	113.9346	110.6768	10,000,000
IFB 1/2018/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,543	71,028.55	Fixed	11.7500	10.5500	111.3572	108.1615	104.2819	2,300,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,543	71,028.55	Fixed	11.7500	10.4900	111.7934	108.5977	104.2819	6,000,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,543	71,028.55	Fixed	11.7500	11.0000	108.1672	104.9715	104.2819	15,200,000
IFB 1/2020/6Yr		KE6000008653	3-Jun-20	25-May-26	2,120	19,275.46	Fixed	10.2000	9.8438	102.9710	101.1776	100.3082	7,000,000
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	2-Apr-29	3,163	39,010.13	Fixed	10.8500	9.7900	106.3417	104.9194	101.8187	3,800,000
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	2-Apr-29	3,163	39,010.13	Fixed	10.8500	9.6800	106.8876	105.5193	101.8187	3,300,000
CORPORATE BONDS													
CBA FIXED MEDIUM TERM NOTE					-								
CMA BD.16/12/20-0041-12.75		KE4000003923	22-Dec-14	14-Dec-20	132	7,000.00	FIXED	12.7500				106.0335	
EABL FIXED MEDIUM TERM NOTE					-								
EABL BD.28/03/22-0052-14.17		KE5000007103	3-Apr-17	28-Mar-22	601	6,000.00	FIXED	14.1700				105.4272	
CHASE BANK FIXED MEDIUM TER S					-								
CHBO BD.02/06/22-0044-13.5		KE5000002104	10-Jun-15	2-Jun-22	667	4,822.40	FIXED	13.2500				100.0000	
REAL PEOPLE MEDIUM TERM NOTE					-								
RPBD.06/08/18-0046-13.85		KE5000002096	10-Aug-15	28-Feb-21	209	1,301.10	T.B (91) + 1.00%					90.0000	
RPBD.05/08/20-0047-13.85		KE5000003102	10-Aug-15	3-Aug-28	2,921	1,301.10	T.B (91) + 1.00%					101.5187	
FAMILY BANK MEDIUM TERM NOTE					-								
FBKB.BD.16/04/21-0049-13.75		KE5000003763	26-Oct-15	19-Apr-21	259	1,297.10	FIXED	13.7500				100.0260	
FBKB.BD.16/04/21-0051-2.5		KE5000003870	26-Oct-15	19-Apr-21	258	600.80	T.B (182) + 2.50%					94.7367	
FBKB.BD.16/04/21-0050-14		KE5000003887	26-Oct-15	19-Apr-21	258	120.40	FIXED	14.0000				94.7367	
ACORN GREEN BOND MEDIUM TERM NOTE					-								
ACORN FBD		KE6000007093	8-Nov-19	8-Nov-24	1,557	786.00	FIXED	12.2500					

Turnover in Bonds.	
Today	Previous
2,134,747,839	4,963,692,187

Total Deals	
Today	Previous
109	102

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.

Key:

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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