nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

August 19, 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 19, 2020
TWO YEAR BONDS													
FXD 1/2019/2Yr		KE5000009323	28-Jan-19	25-Jan-21	159	31,120.85	Fixed	10.7010				101.8591	
FIVE YEAR BONDS													
FXD 2/2015/ 5Yr		KE5000003094	30-Nov-15	23-Nov-20	96	30,673.85	Fixed	13.9200				102.6187	
FXD 1/2016/ 5Yr		KE5000004548	25-Apr-16	19-Apr-21	243	19,544.20	Fixed	14.3340				104.3245	
FXD 2/2016/ 5Yr		KE5000005107	25-Jul-16	19-Jul-21	334	24,395.30	Fixed	14.0690				106.1968	
FXD 3/2016/ 5Yr		KE5000006416	26-Sep-16	20-Sep-21	397	23,051.05	Fixed	13.1120				104.7320	
FXD 1/2017/ 5Yr		KE5000007434	28-Aug-17	22-Aug-22	733	29,599.15	Fixed	12.4650				107.5766	
FXD 2/2017/ 5Yr		KE5000007754	23-Oct-17	17-Oct-22	789	20,712.10	Fixed	12.5170				111.2803	
FXD 1/2018/ 5Yr		KE5000009218	26-Mar-18	20-Mar-23	943	30,796.55	Fixed	12.2990				108.4477	
FXD 1/2019/ 5Yr		KE5000009547	25-Feb-19	19-Feb-24	1,279	65,359.50	Fixed	11.3040				103.0443	
FXD 2/2019/ 5Yr		KE6000005596	13-May-19	6-May-24	1,356	39,201.40	Fixed	10.8720				104.7127	
FXD 3/2019/ 5Yr		KE6000005766	16-Dec-19	9-Dec-24	1,573	45,012.60	Fixed	11.4920				104.0652	
FXD1/2020/ 5Yr		KE6000008547	11-May-20	5-May-25	1,720	30,121.88	Fixed	11.6670				105.7448	
TEN YEAR BONDS													
FXD 2/2010/10Yr	(Re-opened)	KE1000001998	1-Nov-10	19-Oct-20	61	33,387.90	Fixed	9.3070				100.5728	
FXD 1/2012/10Yr	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	663	35,273.70	Fixed	12.7050				104.8318	
FXD 1/2013/10Yr	(Re-opened)	KE2000006037	1-Jul-13	19-Jun-23	1,034	39,248.20	Fixed	12.3710				106.7543	
FXD 1/2014/10Yr	(Re-opened)	KE3000008880	25-May-15	15-Jan-24	1,244	35,852.15	Fixed	12.1800				105.7403	
FXD 1/2016/10Yr		KE5000006329	29-Aug-16	17-Aug-26	2,189	18,306.45	Fixed	15.0350				116.7525	
FXD 1/2017/10Yr		KE5000007327	31-Jul-17	19-Jul-27	3,078	35,174.40	Fixed	12.9660				102.9970	
FXD 1/2018/10Yr		KE5000009782	27-Aug-18	14-Aug-28	2,917	40,584.60	Fixed	12.6860				105.0570	
FXD 2/2018/10Yr		KE5000009216	17-Dec-18	4-Dec-28	3,029	54,034.49	Fixed	12.5020				105.9404	
FXD 1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	3,099	52,044.00	Fixed	12.4380				105.0074	
FXD 2/2019/10Yr		KE5000009877	15-Apr-19	2-Apr-29	3,148	51,325.00	Fixed	12.3000				102.9151	
FXD 3/2019/10Yr		KE6000004876	19-Aug-19	6-Aug-29	3,274	45,005.05	Fixed	11.5170				100.6351	
FXD 4/2019/10Yr		KE6000005659	25-Nov-19	12-Nov-29	3,372	69,222.44	Fixed	12.2850				104.1311	
FIFTEEN YEAR BONDS													
FXD1/2007/15Yr		KE1000001345	26-Mar-07	7-Mar-22	565	3,654.60	Fixed	14.5000				109.0492	
FXD2/2007/15Yr		KE1000001352	25-Jun-07	6-Jun-22	656	32,682.60	Fixed	13.5000				107.3105	
FXD3/2007/15Yr	(Re-opened)	KE1000001360	26-Nov-07	7-Nov-22	810	32,958.10	Fixed	12.5000				105.6956	
FXD1/2008/15Yr		KE1000001428	31-Mar-08	13-Mar-23	936	34,789.80	Fixed	12.5000				107.9055	
FXD1/2009/15Yr		KE4000003456	26-Oct-09	7-Oct-24	1,510	31,952.45	Fixed	12.5000	10.1394	112.1986	107.8030	107.8127	50,000,000
FXD1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	1,664	27,693.90	Fixed	10.2500				100.7308	
FXD2/2010/15Yr	(Re-opened)	KE2000001558	20-Apr-11	8-Dec-25	1,937	13,513.10	Fixed	9.0000				96.4873	
FXD1/2012/15Yr		KE4000003675	24-Sep-12	6-Sep-27	2,574	48,937.10	Fixed	11.0000				100.2664	
FXD1/2013/15Yr	(Re-opened)	KE4000003780	25-Feb-13	7-Feb-28	2,728	42,138.45	Fixed	11.2500				99.7221	
FXD2/2013/15Yr		KE4000003808	29-Apr-13	10-Apr-28	2,791	39,878.600	Fixed	12.0000				102.4945	
FXD1/2018/15Yr		KE5000008432	28-May-18	9-May-33	4,646	49,254.850	Fixed	12.6500				105.9202	
FXD2/2018/15Yr		KE5000008879	22-Oct-18	3-Oct-33	4,793	29,964.350	Fixed	12.7500				102.8680	
FXD1/2019/15Yr		KE5000009430	28-Jan-19	9-Jan-34	4,891	80,809.080	Fixed	12.8570				104.9523	
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	4,996	42,447.30	Fixed	12.7340				103.8091	
FXD3/2019/15Yr		KE6000001328	28-Jun-19	10-Jun-34	5,073	50,552.95	Fixed	12.3450	10.1500	106.6220	104.5699	101.0900	150,000,000
FXD1/2020/15Yr		KE6000007218	25-Feb-20	5-Feb-35	5,283	5,191.25	Fixed	12.7560				104.4196	
TWENTY YEAR BOND													
FXD1/2008/20Yr	(Re-opened)	KE1000001493	30-Jun-08	5-Jun-28	2,847	38,145.10	Fixed	13.7500				108.8818	
FXD1/2011/20Yr	(Re-opened)	KE2000002176	30-May-11	5-May-31	3,811	9,365.80	Fixed	10.0000				87.1653	
FXD1/2012/20Yr	(Re-opened)	KE4000002849	26-Nov-12	1-Nov-32	4,457	44,981.65	Fixed	12.0000				102.5476	
FXD1/2016/20Yr		KE5000006543	26-Sep-16	1-Sep-36	5,857	12,761.20	Fixed	14.0000				104.3125	
FXD1/2018/20Yr		KE5000008325	26-Mar-18	1-Mar-38	6,403	31,587.70	Fixed	13.2000				102.4468	
FXD2/2018/20Yr		KE5000008655	30-Jul-18	5-Jul-38	6,529	15,846.65	Fixed	13.2000	12.7088	104.2457	103.4116	106.0396	80,000,000
FXD1/2019/20Yr		KE5000009984	15-Apr-19	21-Mar-39	6,788	23,560.05	Fixed	12.8730				104.1125	
TWENTY FIVE YEAR BOND													
FXD1/2010/25Yr	(Re-opened)	KE4000003089	28-Jun-10	28-May-35	5,395	20,192.50	Fixed	11.2500				97.8583	
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,314	43,224.05	Fixed	13.4000				105.1440	
THIRTY YEAR BOND													
SDB 1/2013/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,460	28,144.70	Fixed	12.0000				92.8419	
INFRASTRUCTURE BONDS													
IFB 1/2009/12Yr		KE4000003196	23-Feb-09	8-Feb-21	173	7,868.37	Fixed	12.5000				104.1666	
IFB 2/2009/12Yr		KE4000003204	7-Dec-09	22-Nov-21	492	5,388.33	Fixed	12.0000				101.5126	
IFB 1/2011/12Yr		KE2000002242	3-Oct-11	18-Sep-23	1,125	11,735.50	Fixed	12.0000				107.6921	
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	1,853	27,925.35	Fixed	11.0000				102.1932	
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	2,245	27,045.95	Fixed	11.0000				104.0113	
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	2-Dec-24	1,566	25,119.55	Fixed	11.0000				101.8977	
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,399	51,192.20	Fixed	11.0000				102.4052	
IFB 1/2016/9Yr		KE5000004654	23-May-16	12-May-25	1,727	36,303.20	Fixed	12.9000				107.3975	
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	6-Oct-31	4,065	40,029.65	Fixed	12.0000				105.4827	
IFB 1/2017/12Yr		KE5000006980	27-Feb-17	12-Feb-29	3,059	14,330.40	Fixed	12.5000				111.6234	
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	16-Nov-24	1,552	41,449.48	Fixed	12.5000				108.6416	
IFB 1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,527	41,184.80	Fixed	12.5000				110.6768	
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,641	36,787.30	Fixed	11.9500				104.6728	
IFB 1/2020/25Yr		KE5000009760	25-Mar-19	22-Feb-44	8,587	16,928.65	Fixed	12.2000				106.7463	
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,528	71,028.55	Fixed	11.7500				103.5978	
IFB 1/2020/8Yr		KE6000009430	15-Apr-20	2-Apr-29	3,148	39,010.13	Fixed	10.8500				102.0532	
IFB 1/2020/6Yr		KE6000008653	3-Jun-20	25-May-26	2,105	19,275.46	Fixed	10.2000				101.3273	
MAB2/2017/3		KE5000007210	11-Sep-17	1-Sep-20	19	891.35	Fixed	10.0000	100.0000	104.4500	100.0000	100.0000	1,223,277
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD1/2010/25Yr	(Re-opened)	KE4000003089	28-Jun-10	28-May-35	5,395	20,192.50	Fixed	11.2500	12.3400	94.6347	92.6258	97.8583	12,000,000
FXD2/2010/25Yr	(Re-opened)	KE4000003369	28-Jun-10	28-May-35	5,395	20,192.50	Fixed	11.2500	11.5545	99.8361	97.8272	97.8583	21,100,000
FXD 1/2017/10Yr		KE5000007327	31-Jul-17	19-Jul-27	3,078	35,174.40	Fixed	12.9660	11.3000	108.6655	107.8462	102.9970	2,000,000
FXD 1/2019/ 5Yr		KE5000009547	25-Feb-19	19-Feb-24	1,279	65,359.50	Fixed	11.3040	10.2500	108.5385	108.5385	103.0443	10,000,000
FXD1/2019/15Yr		KE5000009430	28-Jan-19	9-Jan-34	4,891	80,809.080	Fixed	12.8570	11.7900	107.9007	107.0883	104.9523	7,000,000
FXD1/2019/15Yr		KE5000009430	28-Jan-19	9-Jan-34	4,891	80,809.080	Fixed	12.8570	11.6000	109.2472	108.4348	104.9523	2,800,000
FXD1/2019/15Yr		KE5000009430	28-Jan-19	9-Jan-34	4,891	80,809.080	Fixed	12.8570	11.5800	109.3804	108.5780	104.9523	5,000,000
FXD2/2018/20Yr		KE5000008655	30-Jul-18	5-Jul-38	6,529	15,846.65	Fixed	13.2000	12.3582	106.8328	105.9987	106.0396	1,000,000
FXD2/2018/20Yr		KE5000008655	30-Jul-18	5-Jul-38	6,529	15,846.65	Fixed	13.2000	12.3347	107.0079	106.1738	106.0396	4,900,000
FXD 3/2019/ 5Yr		KE6000005766	16-Dec-19	9-Dec-24	1,573	45,012.60	Fixed	11.4920	10.0592	106.9433	104.8912	104.0652	40,000,000
FXD 3/2019/ 5Yr		KE6000005766	16-Dec-19	9-Dec-24	1,573	45,012.60	Fixed	11.4920	10.3000	106.0939	104.0418	104.0652	3,000,000
IFB 1/2009/12Yr		KE4000003196	23-Feb-09	8-Feb-21	173	7,868.37	Fixed	12.5000	9.6360	101.6023	101.2932	104.1666	1,265,400
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	1,853	27,925.35	Fixed	11.0000	9.4500	106.5789	104.0162	102.1932	3,000,000
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	2,245	27,045.95	Fixed	11.0000	10.2500	106.1819	102.5253	104.0113	2,000,000
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	2-Dec-24	1,566	25,119.55	Fixed	11.0000	8.4900	107.0220	104.8462	101.8977	900,000
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,399	51,192.20	Fixed	11.0000	8.8100	109.8635	105.3608	102.4052	1,000,000
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	6-Oct-31	4,065	40,029.65	Fixed	12.0000	9.9100	113.8530	109.8640	105.4827	5,200,000
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	16-Nov-24	1,552	41,449.48	Fixed	12.5000	8.1300	112.1385	109.1952	108.6416	2,000,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,528	71,028.55	Fixed	11.7500	11.5000	105.2884	101.5885	103.5978	15,000,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,528	71,028.55	Fixed	11.7500	10.6800	110.8955	107.2156	103.5978	1,850,000
IFB 1/2019/25Yr		KE5000009760	25-Mar-19	22-Feb-44	8,587	16,928.65	Fixed	12.2000	11.4500	110.6284	105.5674	106.7463	4,000,000
IFB 1/2020/6Yr		KE5000008653	3-Jun-20	25-May-26	2,105	19,275.46	Fixed	10.2000	9.4000	104.8985	102.0848	101.3273	1,000,000
IFB 1/2020/6Yr		KE6000008653	3-Jun-20	25-May-26	2,105	19,275.46	Fixed	10.2000	9.1000	105.9431	103.7294	101.3273	10,000,000
IFB 1/2020/8Yr		KE6000009430	15-Apr-20	2-Apr-29	3,148	39,010.13	Fixed	10.8500	9.7800	106.6240	105.0086	102.0532	500,000
IFB 1/2020/8Yr		KE6000009430	15-Apr-20	2-Apr-29	3,148	39,010.13	Fixed	10.8500	9.6800	109.3126	105.4972	102.0532	14,000,000
CORPORATE BONDS													
CBA FIXED MEDIUM TERM NOTE					-								
CBAB.BD.14/12/20-0041-22.75		KE4000003923	22-Dec-14	14-Dec-20	117	7,000.00	FIXED	12.7500				106.0335	
EABL FIXED MEDIUM TERM NOTE					-								
EABB.BD.26/03/22-0052-14.17		KE5000007103	3-Apr-17	26-Mar-22	585	6,000.00	FIXED	14.1700				105.4272	
CHASE BANK FIXED MEDIUM TER S					-								
CHBB.BD.02/06/22-0994-13.5		KE5000002104	10-Jun-15	2-Jun-22	652	4,622.40	FIXED	13.2500				100.0000	
REAL PEOPLE MEDIUM TERM NOTE					-								
RPBD.BD.06/08/18-0046-13.65		KE5000002096	10-Aug-15	28-Feb-21	193	1,301.10	T.B (91) + 1.00%					90.0000	
RPBD.BD.03/08/20-0047-13.65		KE5000003102	10-Aug-15	3-Aug-28	2,906	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	243	1,297.10	FIXED	13.7500				100.0260	
FBKB.BD.19/04/21-0051-2.5		KE5000003870	26-Oct-15	19-Apr-21	243	600.80	T.B (182) + 2.50%					94.7367	
FBKB.BD.19/04/21-0050-14		KE5000003987	26-Oct-15	19-Apr-21	243	120.40	FIXED	14.0000				94.7367	
ACORN GREEN BOND MEDIUM TERM NOTE					-								
ACORN FXD		KE6000007093	8-Nov-19	8-Nov-24	1,542	786.00	FIXED	12.2500					

Turnover in Bonds	
Today	Previous
451,738,677	914,005,273

Total Deals	
Today	Previous
78	67

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.

GLOSS:-

FR: Floating Rate Treasury Bond **MA**: 12 weeks 91 day 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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