nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

August 24, 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 24, 2020
TWO YEAR BONDS													
FXD 1/2019/2Yr		KE5000009323	28-Jan-19	25-Jan-21	154	31,120.85	Fixed	10.7010				101.8591	
FIVE YEAR BONDS													
FXD 2/2015/ 5Yr		KE5000003094	30-Nov-15	23-Nov-20	91	30,673.85	Fixed	13.9200				102.6187	
FXD 1/2016/ 5Yr		KE5000004548	25-Apr-16	19-Apr-21	238	19,544.20	Fixed	14.3340				104.3245	
FXD 2/2016/ 5Yr		KE5000005107	25-Jul-16	19-Jul-21	329	24,395.30	Fixed	14.0690				106.1968	
FXD 3/2016/ 5Yr		KE5000006416	26-Sep-16	20-Sep-21	392	23,051.05	Fixed	13.1120				104.7320	
FXD 1/2017/ 5Yr		KE5000007434	28-Aug-17	22-Aug-22	728	29,599.15	Fixed	12.4650				107.5766	
FXD 2/2017/ 5Yr		KE5000007754	23-Oct-17	17-Oct-22	784	20,712.10	Fixed	12.5170				107.6267	
FXD 1/2018/ 5Yr		KE5000009218	20-Mar-18	20-Mar-23	938	30,796.55	Fixed	12.2990				107.2873	
FXD 1/2019/ 5Yr		KE5000009547	25-Feb-19	19-Feb-24	1,274	65,359.50	Fixed	11.3040				103.0443	
FXD 2/2019/ 5Yr		KE6000005596	13-May-19	6-May-24	1,351	39,201.40	Fixed	10.8720				104.7127	
FXD 3/2019/ 5Yr		KE6000005766	16-Dec-19	9-Dec-24	1,568	45,012.60	Fixed	11.4920				104.0652	
FXD1/2020/ 5Yr		KE6000008547	11-May-20	5-May-25	1,715	30,121.88	Fixed	11.6670				104.9763	
TEN YEAR BONDS													
FXD 2/2010/10Yr	(Re-opened)	KE1000001998	1-Nov-10	19-Oct-20	56	33,387.90	Fixed	9.3070				100.4617	
FXD 1/2012/10Yr	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	658	35,273.70	Fixed	12.7050				104.8318	
FXD 1/2013/10Yr	(Re-opened)	KE2000006037	1-Jul-13	19-Jun-23	1,029	39,248.20	Fixed	12.3710				106.7543	
FXD 1/2014/10Yr	(Re-opened)	KE3000008880	25-May-15	15-Jan-24	1,239	35,852.15	Fixed	12.1800				105.7403	
FXD 1/2016/10Yr		KE3000006329	29-Aug-16	17-Aug-26	2,184	18,306.45	Fixed	15.0390				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		KE5000009782	27-Aug-18	14-Aug-28	2,912	40,584.60	Fixed	12.6860				105.0570	
FXD 2/2018/10Yr		KE5000009216	17-Dec-18	4-Dec-28	3,024	54,034.49	Fixed	12.5020	11.3500	108.4568	106.0526	105.9404	250,000,000
FXD 1/2019/10Yr		KE5000009853	25-Feb-19	12-Feb-29	3,094	52,044.00	Fixed	12.4380				105.0074	
FXD 2/2019/10Yr		KE5000009877	15-Apr-19	2-Apr-29	3,143	51,325.00	Fixed	12.3000				102.9151	
FXD 3/2019/10Yr		KE6000004876	19-Aug-19	6-Aug-29	3,269	45,005.05	Fixed	11.5170				100.6351	
FXD 4/2019/10Yr		KE6000005659	25-Nov-19	12-Nov-29	3,367	69,222.44	Fixed	12.2850	11.7000	106.2520	103.1820	104.1311	200,000,000
FIFTEEN YEAR BONDS													
FXD1/2007/15Yr		KE1000001345	26-Mar-07	7-Mar-22	560	3,654.60	Fixed	14.5000				108.0492	
FXD2/2007/15Yr		KE1000001352	25-Jun-07	6-Jun-22	651	32,682.60	Fixed	13.5000				108.3971	
FXD3/2007/15Yr	(Re-opened)	KE1000001360	26-Nov-07	7-Nov-22	805	32,958.10	Fixed	12.5000				105.6956	
FXD1/2008/15Yr		KE1000001428	31-Mar-08	13-Mar-23	931	34,789.80	Fixed	12.5000				107.9055	
FXD1/2009/15Yr		KE4000003436	26-Oct-09	7-Oct-24	1,505	31,952.45	Fixed	12.5000				107.8030	
FXD1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	1,659	27,693.90	Fixed	10.2500				100.7308	
FXD2/2010/15Yr	(Re-opened)	KE2000001558	20-Apr-11	8-Dec-25	1,932	13,513.10	Fixed	9.0000				96.4873	
FXD1/2012/15Yr		KE4000003675	24-Sep-12	6-Sep-27	2,569	48,937.10	Fixed	11.0000				100.2664	
FXD1/2013/15Yr	(Re-opened)	KE4000003780	25-Feb-13	7-Feb-28	2,723	42,138.45	Fixed	11.2500				99.7221	
FXD2/2013/15Yr		KE4000003808	29-Apr-13	10-Apr-28	2,786	39,878.600	Fixed	12.0000				102.4945	
FXD1/2018/15Yr		KE5000009432	28-May-18	9-May-33	4,641	49,254.850	Fixed	12.6500	11.9000	107.9758	104.8133	105.5002	200,000,000
FXD2/2018/15Yr		KE5000008879	22-Oct-18	3-Oct-33	4,788	29,064.350	Fixed	12.7500				102.8680	
FXD1/2019/15Yr		KE5000009430	28-Jan-19	9-Jan-34	4,886	80,809.080	Fixed	12.8570	12.0500	106.2694	105.2804	104.9523	150,000,000
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	4,991	42,447.30	Fixed	12.7340				103.8091	
FXD3/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	5,068	50,552.95	Fixed	12.3450				104.5699	
FXD1/2020/15Yr		KE6000007218	25-Feb-20	5-Feb-35	5,278	5,191.25	Fixed	12.7560				104.4196	
TWENTY YEAR BOND													
FXD1/2008/20Yr	(Re-opened)	KE1000001493	30-Jun-08	5-Jun-28	2,842	38,145.10	Fixed	13.7500				108.8818	
FXD1/2011/20Yr	(Re-opened)	KE2000002176	30-May-11	5-May-31	3,906	9,365.80	Fixed	10.0000				87.1653	
FXD1/2012/20Yr	(Re-opened)	KE4000002849	26-Nov-12	1-Nov-32	4,452	44,981.65	Fixed	12.0000				102.5476	
FXD1/2016/20Yr		KE5000006543	26-Sep-16	1-Sep-36	5,852	12,761.20	Fixed	14.0000				104.3125	
FXD1/2018/20Yr		KE5000008325	26-Mar-18	1-Mar-38	6,398	31,587.70	Fixed	13.2000				102.4468	
FXD2/2018/20Yr		KE5000008655	30-Jul-18	5-Jul-38	6,524	15,846.65	Fixed	13.2000	12.7500	104.1333	103.1179	103.1207	200,000,000
FXD2/2018/20Yr		KE5000008655	30-Jul-18	5-Jul-38	6,524	15,846.65	Fixed	13.2000	12.7800	103.9185	102.9031	103.1207	50,000,000
FXD1/2019/20Yr		KE5000009984	15-Apr-19	21-Mar-39	6,783	23,560.05	Fixed	12.8730				104.1125	
TWENTY FIVE YEAR BOND													
FXD1/2010/25Yr	(Re-opened)	KE4000003089	28-Jun-10	28-May-35	5,390	20,192.50	Fixed	11.2500				97.8583	
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,309	43,224.05	Fixed	13.4000				105.1440	
THIRTY YEAR BOND													
SDB 1/2013/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,455	28,144.70	Fixed	12.0000				92.8419	
INFRASTRUCTURE BONDS													
IFB 1/2008/12Yr		KE4000003196	23-Feb-09	8-Feb-21	168	7,868.37	Fixed	12.5000				104.1666	
IFB 2/2009/12Yr		KE4000003204	7-Dec-09	22-Nov-21	455	5,388.33	Fixed	12.0000				101.5126	
IFB 1/2011/12Yr		KE2000002242	3-Oct-11	18-Sep-23	1,120	11,735.50	Fixed	12.0000				107.6921	
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	1,848	27,925.35	Fixed	11.0000				102.1932	
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	2,240	27,045.95	Fixed	11.0000				104.0113	
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	2-Dec-24	1,561	25,119.55	Fixed	11.0000				101.8977	
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,394	51,192.20	Fixed	11.0000				102.4052	
IFB 1/2016/9Yr		KE5000004654	23-May-16	12-May-25	1,722	36,303.20	Fixed	12.5000				107.3975	
IFB 1/2016/12Yr		KE5000006659	24-Oct-16	6-Oct-31	4,060	40,029.65	Fixed	12.0000				105.4827	
IFB 1/2017/12Yr		KE5000008880	27-Feb-17	12-Feb-29	3,094	14,330.40	Fixed	12.5000				111.6234	
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	16-Nov-24	1,547	41,449.46	Fixed	12.5000				108.6416	
IFB 1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,522	41,184.80	Fixed	12.5000				110.6768	
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	26-Oct-38	6,636	36,787.30	Fixed	11.9500				104.6728	
IFB 1/2019/25Yr		KE5000009760	25-Mar-19	22-Feb-44	8,582	16,828.65	Fixed	12.2000				106.7463	
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,523	71,028.55	Fixed	11.7500				103.5978	
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	2-Apr-29	3,143	39,010.13	Fixed	10.8500				102.0532	
IFB 1/2020/6Yr		KE6000008653	3-Jun-20	25-May-26	2,100	19,275.46	Fixed	10.2000				101.3273	
MAB2/2017/3		KE5000007210	11-Sep-17	7-Sep-20	14	891.35	Fixed	10.0000	100.0000	104.5900	100.0000	100.0000	1,020,685
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD1/2013/15Yr	(Re-opened)	KE4000003780	25-Feb-13	7-Feb-28	2,723	42,138.45	Fixed	11.2500	10.4200	104.4509	104.2346	99.7221	1,100,000
FXD1/2019/15Yr		KE5000009430	28-Jan-19	9-Jan-34	4,886	80,809.080	Fixed	12.8570	11.7900	106.0706	107.0816	104.9523	500,000
FXD1/2019/15Yr		KE5000009430	28-Jan-19	9-Jan-34	4,886	80,809.080	Fixed	12.8570	11.5800	106.5957	108.5707	104.9523	6,000,000
FXD1/2020/ 5Yr		KE6000008547	11-May-20	5-May-25	1,715	30,121.88	Fixed	11.6670	10.2000	108.7119	105.3464	104.9763	10,000,000
FXD2/2018/20Yr		KE5000008655	30-Jul-18	5-Jul-38	6,524	15,846.65	Fixed	13.2000	12.2000	108.2055	107.1901	103.1207	9,200,000
FXD2/2018/20Yr		KE5000008655	30-Jul-18	5-Jul-38	6,524	15,846.65	Fixed	13.2000	12.2400	107.9004	106.8850	103.1207	7,000,000
FXD3/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	5,068	50,552.95	Fixed	12.3450	11.7100	105.2033	104.2541	104.5699	3,000,000
FXD3/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	5,068	50,552.95	Fixed	12.3450	12.6500	98.9184	97.9692	104.5699	2,300,000
FXD 4/2019/10Yr		KE6000005659	25-Nov-19	12-Nov-29	3,367	69,222.44	Fixed	12.2850	11.0800	108.8648	106.7948	104.1311	4,500,000
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	16-Nov-24	1,547	41,449.46	Fixed	12.5000	9.1300	112.2761	109.1511	108.6416	1,000,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,523	71,028.55	Fixed	11.7500	10.7500	110.5561	106.7148	103.5978	200,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,523	71,028.55	Fixed	11.7500	10.6800	111.0641	107.2128	103.5978	17,000,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,523	71,028.55	Fixed	11.7500	11.3000	106.7606	102.9193	103.5978	3,000,000
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	2-Apr-29	3,143	39,010.13	Fixed	10.8500	9.7800	108.9668	105.0024	102.0532	4,500,000
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	2-Apr-29	3,143	39,010.13	Fixed	10.8500	9.6800	109.4546	105.4902	102.0532	6,000,000
CORPORATE BONDS													
CBA FIXED MEDIUM TERM NOTE					-								
CBAB.80.14/12/20-0041-12.75		KE4000003923	22-Dec-14	14-Dec-20	112	7,000.00	FIXED	12.7500	12.7500	102.5098	99.9528	99.9530	20,000,000
EABL FIXED MEDIUM TERM NOTE					-								
EABB.80.28/03/22-0052-14.17		KE5000007103	3-Apr-17	28-Mar-22	581	6,000.00	FIXED	14.1700	14.1700	105.8039	99.9646	99.9637	35,300,000
CHASE BANK FIXED MEDIUM TER S					-								
CHBI.80.03/06/22-0048-13.5		KE5000002104	10-Jun-15	2-Jun-22	647	4,822.40	FIXED	13.2500				100.0000	
REAL PEOPLE MEDIUM TERM NOTE					-								
RPBD.80.06/08/18-0046-13.65		KE5000002096	10-Aug-15	28-Feb-21	188	1,301.10	T.B (91) + 1.00%					90.0000	
RPBD.80.03/08/20-0047-13.65		KE5000003102	10-Aug-15	3-Aug-28	2,901	1,301.10	T.B (91) + 1.00%					101.5187	
FAMILY BANK MEDIUM TERM NOTE					-								
FBKB.80.15/04/21-0049-13.75		KE5000003763	26-Oct-15	19-Apr-21	238	1,297.10	FIXED	13.7500				100.0260	
FBKB.80.15/04/21-0051-2.5		KE5000003870	26-Oct-15	19-Apr-21	238	600.80	T.B (182) + 2.50%					94.7367	
FBKB.80.15/04/21-0050-14		KE5000003987	26-Oct-15	19-Apr-21	238	120.40	FIXED	14.0000				94.7367	
ACORN GREEN BOND MEDIUM TERM NOTE					-								
ACORN FXD		KE6000007093	8-Nov-19	8-Nov-24	1,537	786.00	FIXED	12.2500					

Turnover in Bonds	
Today	Previous
1,180,620,685	845,867,807

Total Deals	
Today	Previous
76	108

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 dev mato Movine 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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