nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

July 1, 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													July 1, 2020
TWO YEAR BONDS													
FXD 1/2018/2Y		KE5000009323	28-Jan-19	25-Jan-21	208	31,120.85	Fixed	10.7010				101.3542	
FIVE YEAR BONDS													
FXD 2/2015/ 5Yr		KE5000003094	30-Nov-15	23-Nov-20	145	30,673.85	Fixed	13.9200				102.6187	
FXD 1/2016/ 5Yr		KE5000004548	26-Apr-16	19-Apr-21	292	19,544.20	Fixed	14.3340				104.3245	
FXD 2/2016/ 5Yr		KE5000005107	25-Jul-16	19-Jul-21	383	24,395.30	Fixed	14.0690				105.0741	
FXD 3/2016/ 5Yr		KE5000006156	26-Sep-16	20-Sep-21	1,111	23,051.05	Fixed	13.1120				104.7320	
FXD 1/2017/ 5Yr		KE5000007434	28-Aug-17	22-Aug-22	782	29,599.15	Fixed	12.4650				105.0488	
FXD 2/2017/ 5Yr		KE5000007764	23-Oct-17	17-Oct-22	838	20,712.10	Fixed	12.5170				111.2803	
FXD 1/2018/ 5Yr		KE5000008218	26-Mar-18	20-Mar-23	992	30,798.55	Fixed	12.2990				105.9094	
FXD 1/2019/ 5Yr		KE5000009547	25-Feb-19	19-Feb-24	1,328	65,359.50	Fixed	11.3040	10.4000	106.6326	102.6576	102.0556	240,000,000
FXD 2/2019/ 5Yr		KE6000001596	13-May-19	6-May-24	1,405	39,201.40	Fixed	10.8720				99.1842	
FXD 3/2019/ 5Yr		KE6000005766	16-Dec-19	9-Dec-24	1,622	45,012.60	Fixed	11.4920				101.6973	
FXD1/2020/ 5Yr		KE6000008547	11-May-20	5-May-25	1,769	20,777.17	Fixed	11.6870	10.2100	107.0803	105.4456	102.4361	205,400,000
FXD1/2020/ 5Yr		KE6000008547	11-May-20	5-May-25	1,769	20,777.17	Fixed	11.6870	11.2000	103.3172	101.6825	102.4361	200,000,000
TEN YEAR BONDS													
FXD 2/2010/10Yr	(Re-opened)	KE1000001498	1-Nov-10	18-Oct-20	110	33,387.90	Fixed	9.3070				100.3707	
FXD 1/2012/10Yr	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	712	35,273.70	Fixed	12.7050				104.8318	
FXD 1/2013/10Yr	(Re-opened)	KE2000006037	1-Jul-13	19-Jun-23	1,083	39,248.20	Fixed	12.3710				104.7278	
FXD 1/2014/10Yr	(Re-opened)	KE3000008690	25-May-15	15-Jan-24	1,293	35,852.15	Fixed	12.1800				103.1892	
FXD 1/2016/10Yr		KE5000006329	29-Aug-16	17-Aug-26	2,238	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		KE5000008762	27-Aug-18	14-Aug-28	2,966	40,584.60	Fixed	12.6860				105.0570	
FXD 2/2018/10Yr		KE5000009216	17-Dec-18	4-Dec-28	3,078	32,767.15	Fixed	12.5020				101.5682	
FXD 1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	3,148	52,044.00	Fixed	12.4380	11.7500	108.0107	103.6369	103.6384	100,000,000
FXD 2/2019/10Yr		KE5000009877	15-Apr-19	2-Apr-29	3,197	51,325.00	Fixed	12.3000				100.8972	
FXD 3/2019/10Yr		KE6000004876	19-Aug-19	6-Aug-29	3,323	45,005.05	Fixed	11.5170				95.9834	
FXD 4/2019/10Yr		KE6000009659	25-Nov-19	12-Nov-29	3,421	69,222.44	Fixed	12.2800	12.1000	102.2137	100.9655	101.8060	246,400,000
FIFTEEN YEAR BONDS													
FXD1/2007/15Yr		KE1000001345	26-Mar-07	7-Mar-22	614	3,654.60	Fixed	14.5000				106.6313	
FXD2/2007/15Yr		KE1000001352	25-Jun-07	6-Jun-22	705	32,682.60	Fixed	13.5000				106.1111	
FXD3/2007/15Yr	(Re-opened)	KE1000001360	26-Nov-07	7-Nov-22	859	32,958.10	Fixed	12.5000				105.6956	
FXD1/2008/15Yr		KE1000001428	31-Mar-08	19-Mar-23	985	34,789.80	Fixed	12.5000				105.8101	
FXD1/2009/15Yr		KE4000003436	28-Oct-09	7-Oct-24	1,559	31,952.45	Fixed	12.5000				104.6609	
FXD1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	1,713	27,693.90	Fixed	10.2500				97.7984	
FXD2/2010/15Yr	(Re-opened)	KE2000001558	25-Apr-11	8-Dec-25	1,986	13,513.10	Fixed	9.0000				90.3686	
FXD1/2012/15Yr		KE4000003675	24-Sep-12	6-Sep-27	2,623	48,937.10	Fixed	11.0000				96.8071	
FXD1/2013/15Yr	(Re-opened)	KE4000003700	25-Feb-13	7-Feb-28	2,777	42,138.45	Fixed	11.2500				98.2279	
FXD2/2013/15Yr		KE4000003808	29-Apr-13	10-Apr-28	2,840	39,876.600	Fixed	12.0000				102.4945	
FXD1/2014/15Yr		KE5000004502	28-May-14	9-May-33	5,277	49,254.850	Fixed	12.6500				103.5177	
FXD2/2014/15Yr		KE5000008879	22-Oct-18	3-Oct-33	4,842	29,064.350	Fixed	12.7500				102.8680	
FXD1/2019/15Yr		KE5000009430	28-Jan-19	9-Jan-34	4,940	30,566.650	Fixed	12.8570	12.3250	108.9514	103.4413	103.8408	300,000,000
FXD2/2019/15Yr		KE5000009430	28-Jan-19	9-Jan-34	4,940	30,566.650	Fixed	12.8570	12.2947	109.1543	103.6442	103.4408	300,000,000
FXD3/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	5,045	42,447.30	Fixed	12.7340				101.1589	
FXD1/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	5,122	50,552.95	Fixed	12.3450				97.0779	
FXD1/2020/15Yr		KE6000007218	25-Feb-20	5-Feb-35	5,332	5,191.25	Fixed	12.7560				101.0254	
TWENTY YEAR BOND													
FXD1/2008/20Yr	(Re-opened)	KE1000001403	30-Jun-08	5-Jun-28	2,896	38,145.10	Fixed	13.7500				108.8818	
FXD1/2011/20Yr	(Re-opened)	KE2000001176	30-May-11	6-May-31	3,960	9,360.80	Fixed	10.0000				87.1653	
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	1-Nov-32	4,506	44,581.65	Fixed	12.0000				96.4261	
FXD1/2016/20Yr		KE5000006543	26-Sep-16	1-Sep-36	5,906	12,761.20	Fixed	14.0000				104.3125	
FXD1/2018/20Yr		KE5000008325	26-Mar-18	1-Mar-38	6,452	31,587.70	Fixed	13.2000				102.4468	
FXD2/2018/20Yr		KE5000009655	30-Jul-18	5-Jul-38	6,578	15,846.65	Fixed	13.2000				100.9773	
FXD1/2019/20Yr		KE5000009954	15-Apr-19	21-Mar-39	6,837	23,560.05	Fixed	12.8730				100.1166	
TWENTY FIVE YEAR BOND													
FXD1/2010/25Yr	(Re-opened)	KE4000003089	26-Jun-10	28-May-35	5,444	20,192.50	Fixed	11.2500				91.2611	
FXD1/2018/25Yr		KE5000008549	25-Jun-18	29-May-43	8,363	43,224.05	Fixed	13.4000				101.7984	
THIRTY YEAR BOND													
SDB 1/2011/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,509	28,144.70	Fixed	12.0000				92.8419	
INFRASTRUCTURE BONDS													
IFB 1/2009/12Yr		KE4000003196	23-Feb-09	8-Feb-21	222	7,868.37	Fixed	12.5000				104.1665	
IFB 2/2009/12Yr		KE4000003204	7-Dec-09	22-Nov-21	509	5,388.33	Fixed	12.0000				101.5126	
IFB 1/2011/12Yr		KE2000002242	3-Oct-11	18-Sep-23	1,174	11,735.50	Fixed	12.0000				107.6921	
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	1,902	27,605.35	Fixed	11.0000				102.1932	
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	2,294	27,045.95	Fixed	11.0000	10.2000	104.9411	102.7653	101.4048	100,000,000
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	2-Dec-24	1,615	25,119.55	Fixed	11.0000				101.8877	
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	18-Mar-27	2,448	51,192.20	Fixed	11.0000	10.4814	104.2645	101.2425	101.3936	219,450,000
IFB 1/2016/8Yr		KE5000004654	23-May-16	12-May-25	1,776	36,303.20	Fixed	12.5000				104.2944	
IFB 1/2016/15Yr		KE5000006859	24-Oct-16	6-Oct-31	4,114	40,029.65	Fixed	12.0000				103.1454	
IFB 1/2017/12Yr		KE5000006980	27-Feb-17	12-Feb-29	3,148	14,330.40	Fixed	12.5000				111.6234	
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	18-Nov-24	1,601	41,449.46	Fixed	12.5000				106.1028	
IFB 1/2018/15Yr		KE5000008093	29-Jan-18	19-Jan-33	4,576	41,184.80	Fixed	12.5000				103.9680	
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,680	36,787.30	Fixed	11.9500				102.5303	
IFB 1/2019/25Yr		KE5000009760	25-Mar-19	22-Feb-44	8,636	16,828.65	Fixed	12.2000				100.3142	
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,577	71,028.55	Fixed	11.7500				102.5991	
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	2-Apr-29	3,197	39,010.13	Fixed	10.8500				97.0238	
IFB 1/2020/8Yr		KE6000008653	3-Jun-20	25-May-28	2,154	19,275.46	Fixed	10.2000				99.9831	
MAR/0/2073		KE6000007210	11-Sep-17	7-Sep-20	68	691.35	Fixed	10.0000	10.0000	103.1000	100.0000	100.0000	906,601
BONDS SELL/BUY BACK TRANSACTIONS													
FXD1/2013/15Yr	(Re-opened)	KE4000003700	25-Feb-13	7-Feb-28	2,777	42,138.45	Fixed	11.2500	11.3500	103.6410	99.4686	98.2279	160,000,000
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD1/2013/15Yr	(Re-opened)	KE4000003700	25-Feb-13	7-Feb-28	2,777	42,138.45	Fixed	11.2500	11.3500	103.6410	99.4686	98.2279	40,000,000
FXD 1/2017/10Yr		KE5000007327	31-Jul-17	19-Jul-27	3,078	35,174.40	Fixed	12.9660	10.8100	116.0071	110.4502	102.5970	100,000
FXD 1/2018/10Yr		KE5000009653	25-Feb-19	12-Feb-29	3,148	52,044.00	Fixed	12.4380	12.0000	106.6936	102.2708	103.6384	30,000,000
IFB 1/2011/12Yr		KE2000002242	3-Oct-11	18-Sep-23	1,174	11,735.50	Fixed	12.0000	8.4000	110.3648	107.0981	107.6921	5,809,000
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	18-Mar-27	2,448	51,192.20	Fixed	11.0000	10.1000	105.2242	102.2022	101.3936	40,250,000
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,680	36,787.30	Fixed	11.9500	11.1600	106.4146	104.9701	102.5303	1,000,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,577	71,028.55	Fixed	11.7500	11.2000	105.7126	103.6144	102.5991	100,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,577	71,028.55	Fixed	11.7500	11.1300	106.1918	104.0936	102.5991	2,000,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,577	71,028.55	Fixed	11.7500	11.4000	104.3615	102.2633	102.5991	1,000,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,577	71,028.55	Fixed	11.7500	10.9900	107.1603	105.0621	102.5991	2,000,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,577	71,028.55	Fixed	11.7500	10.9800	107.2300	105.1318	102.5991	12,000,000
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	2-Apr-29	3,197	39,010.13	Fixed	10.8500	10.6800	103.1089	100.7541	97.0238	7,300,000
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	2-Apr-29	3,197	39,010.13	Fixed	10.8500	10.6100	103.4365	101.0817	97.0238	9,700,000
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	2-Apr-29	3,197	39,010.13	Fixed	10.8500	10.5800	103.5723	101.2225	97.0238	300,000
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	2-Apr-29	3,197	39,010.13	Fixed	10.8500	10.5300	103.8126	101.4578	97.0238	23,600,000
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	2-Apr-29	3,197	39,010.13	Fixed	10.8500	10.5100	103.9069	101.5521	97.0238	6,300,000
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	2-Apr-29	3,197	39,010.13	Fixed	10.8500	10.4800	104.0486	101.6938	97.0238	7,300,000
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	2-Apr-29	3,197	39,010.13	Fixed	10.8500	10.4600	104.1432	101.7884	97.0238	20,800,000
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	2-Apr-29	3,197	39,010.13	Fixed	10.8500	10.3000	104.9046	102.5498	97.0238	16,300,000
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	2-Apr-29	3,197	39,010.13	Fixed	10.8500	10.2700	105.0483	102.6935	97.0238	10,800,000
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	2-Apr-29	3,197	39,010.13	Fixed	10.8500	10.8500	102.3198	99.9646	97.0238	6,000,000
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	2-Apr-29	3,197	39,010.13	Fixed	10.8500	11.3000	100.2712	97.9164	97.0238	5,000,000
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	2-Apr-29	3,197	39,010.13	Fixed	10.8500	10.8300	102.4121	100.0573	97.0238	7,000,000
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	2-Apr-29	3,197	39,010.13	Fixed	10.8500	10.7800	102.6436	100.2888	97.0238	500,000
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	2-Apr-29	3,197	39,010.13	Fixed	10.8500	10.7100	102.9690	100.6142	97.0238	17,000,000
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	2-Apr-29	3,197	39,010.13	Fixed	10.8500	10.6900	103.0623	100.7075	97.0238	2,000,000
CORPORATE BONDS													
CBA FIXED MEDIUM TERM NOTE						-							
CMA BD.16/12/20-6040-12.75		KE4000003923	22-Dec-14	14-Dec-20	166	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	635	6,000.00	FIXED	14.1700				104.5935	
CHASE BANK FIXED MEDIUM S						-							
CHBD BD.02/06/22-0044-13.5		KE5000002104	10-Jun-15	2-Jun-22	701	4,822.40	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	242	1,301.10	T.B (91) + 1.00%					90.0000	
RPBD BD.05/08/20-0047-13.85		KE5000003102	10-Aug-15	3-Aug-20	2,955	1,301.10	T.B (91) + 1.00%					101.5187	
FAMILY BANK MEDIUM TERM NOTE						-							
FBGB.BD.19/04/21-0049-13.75		KE5000003763	26-Oct-15	19-Apr-21	292	1,297.10	FIXED	13.7500				100.0260	
FBGB.BD.19/04/21-0051-2.5		KE5000003870	26-Oct-15	19-Apr-21	292	600.80	T.B (182) + 2.50%					94.7367	
FBGB.BD.19/04/21-0050-14		KE5000003887	26-Oct-15	19-Apr-21	292	120.40	FIXED	14.0000				94.7367	
ACORN GREEN BOND MEDIUM TERM NOTE						-							
ACORN F6D		KE6000007093	8-Nov-19	8-Nov-24	1,591	786.00	FIXED	12.2500					

Turnover in Bonds.	
Today	Previous
2,346,306,601	**2,430,710,858**

Total Deals	
Today	Previous
119	**99**

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 Mavine 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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