nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

July 8, 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 8, 2020
TWO YEAR BONDS													
FXD.1/2019/2Yr		KE5000009323	28-Jan-19	28-Jan-21	201	31,120.85	Fixed	10.7010				101.3542	
FIVE YEAR BONDS													
FXD.2/2015/5Yr		KE5000003094	30-Nov-15	23-Nov-20	138	30,673.85	Fixed	13.9200				102.6187	
FXD.1/2016/5Yr		KE5000004548	25-Apr-16	19-Apr-21	285	19,544.20	Fixed	14.3340				104.3245	
FXD.2/2016/5Yr		KE5000005107	28-Jul-16	19-Jul-21	376	24,395.39	Fixed	14.0690				105.0741	
FXD.3/2016/5Yr		KE5000006436	26-Sep-16	20-Sep-21	439	23,051.05	Fixed	13.1120				104.7320	
FXD.1/2017/5Yr		KE5000007434	28-Aug-17	22-Aug-22	775	29,599.15	Fixed	12.4650				105.0488	
FXD.2/2017/5Yr		KE5000007754	23-Oct-17	17-Oct-22	831	20,712.10	Fixed	12.5170				111.2803	
FXD.1/2018/5Yr		KE5000008218	26-Mar-18	20-Mar-23	983	30,798.55	Fixed	12.2990				105.9094	
FXD.1/2019/5Yr		KE5000009547	25-Feb-19	19-Feb-24	1,321	65,359.50	Fixed	11.3040				103.1636	
FXD.2/2019/5Yr		KE5000010395	13-May-19	6-May-24	1,386	39,201.40	Fixed	10.8720				99.1842	
FXD.3/2019/5Yr		KE6000005766	16-Dec-19	9-Dec-24	1,615	45,012.60	Fixed	11.4920				101.8973	
FXD1/2020/5Yr		KE6000008547	11-May-20	5-May-25	1,762	20,777.17	Fixed	11.6870	10.8000	105.0289	103.1699	102.9831	200,000,000
FXD1/2020/5Yr		KE6000008547	11-May-20	5-May-25	1,762	20,777.17	Fixed	11.6870	10.6500	105.5968	103.7378	102.9831	250,000,000
TEN YEAR BONDS													
FXD.2/2010/10Yr	(Re-opened)	KE1000001998	1-Nov-10	19-Oct-20	103	33,387.90	Fixed	9.3070				100.3707	
FXD.1/2012/10Yr	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	705	35,273.70	Fixed	12.7050				104.8318	
FXD.1/2013/10Yr	(Re-opened)	KE2000006037	1-Jul-13	19-Jun-23	1,078	39,248.20	Fixed	12.3710				104.7278	
FXD.1/2014/10Yr	(Re-opened)	KE3000008890	25-May-15	15-Jan-24	1,286	35,852.15	Fixed	12.1800	11.6000	110.2360	104.5475	105.8497	200,000,000
FXD.1/2016/10Yr		KE5000006329	28-Aug-16	17-Aug-26	2,231	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	2,959	40,584.60	Fixed	12.6860				105.0570	
FXD.2/2018/10Yr		KE5000009216	17-Dec-18	4-Dec-28	3,071	32,767.15	Fixed	12.5020				101.5682	
FXD.1/2019/10Yr		KE5000009853	25-Feb-19	12-Feb-29	3,141	52,044.00	Fixed	12.4380	11.8750	107.5674	102.9544	102.2798	500,000,000
FXD.2/2019/10Yr		KE5000009877	15-Apr-19	2-Apr-29	3,190	51,323.00	Fixed	12.3000				100.8972	
FXD.3/2019/10Yr		KE6000004876	19-Aug-19	6-Aug-29	3,318	45,005.05	Fixed	11.5170				95.3834	
FXD.4/2019/10Yr		KE6000005659	25-Nov-19	12-Nov-29	3,414	69,222.44	Fixed	12.2800				102.0818	
FIFTEEN YEAR BONDS													
FXD1/2007/15Yr		KE1000001345	26-Mar-07	7-Mar-22	607	3,654.62	Fixed	14.5000				106.6313	
FXD2/2007/15Yr		KE1000001352	25-Jun-07	6-Jun-22	698	32,682.60	Fixed	13.5000				106.1111	
FXD3/2007/15Yr	(Re-opened)	KE1000001360	26-Nov-07	7-Nov-22	852	32,958.10	Fixed	12.5000				105.6956	
FXD1/2008/15Yr		KE1000001428	31-Mar-08	13-Mar-23	978	34,789.80	Fixed	12.5000				105.8101	
FXD1/2009/15Yr		KE4000003436	28-Oct-09	7-Oct-24	1,552	31,852.45	Fixed	12.5000				104.6609	
FXD1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	1,706	27,693.90	Fixed	10.2500	11.0600	100.2781	97.0859	97.7864	142,000,000
FXD2/2010/15Yr	(Re-opened)	KE2000001558	25-Apr-11	8-Dec-25	1,979	13,513.10	Fixed	9.0000				93.4996	
FXD1/2012/15Yr		KE4000003675	24-Sep-12	6-Sep-27	2,616	48,937.10	Fixed	11.0000				98.2742	
FXD1/2013/15Yr	(Re-opened)	KE4000003780	25-Feb-13	7-Feb-28	2,770	42,138.45	Fixed	11.2500				99.7221	
FXD2/2013/15Yr		KE4000003808	29-Apr-13	10-Apr-28	2,833	39,876.600	Fixed	12.0000				102.4945	
FXD1/2014/15Yr		KE5000006432	28-May-19	9-May-33	4,688	49,254.800	Fixed	12.6500				103.5177	
FXD2/2014/15Yr		KE5000006879	22-Oct-19	3-Oct-33	4,835	29,064.350	Fixed	12.7500				102.8680	
FXD1/2019/15Yr		KE5000009430	28-Jan-19	9-Jan-34	4,933	30,986.650	Fixed	12.8570				103.9474	
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	5,038	42,447.30	Fixed	12.7340	12.4200	104.0387	102.0097	101.1569	500,000,000
FXD3/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	5,115	50,552.95	Fixed	12.3400	12.2200	106.3052	100.7793	99.5870	350,000,000
FXD1/2020/15Yr		KE6000007218	25-Feb-20	5-Feb-35	5,325	5,191.25	Fixed	12.7560				101.0254	
TWENTY YEAR BOND													
FXD1/2008/20Yr	(Re-opened)	KE1000001493	30-Jun-08	5-Jun-28	2,889	38,145.10	Fixed	13.7500				108.8818	
FXD1/2011/20Yr	(Re-opened)	KE2000002176	30-May-11	3-May-31	3,953	8,393.80	Fixed	10.0000				87.1853	
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	1-Nov-32	4,499	44,581.65	Fixed	12.0000				96.4261	
FXD1/2016/20Yr		KE3000006343	26-Sep-16	1-Sep-36	5,899	12,751.20	Fixed	14.0000				104.3125	
FXD1/2018/20Yr		KE5000008325	26-Mar-18	1-Mar-38	6,445	31,587.70	Fixed	13.2000				102.4468	
FXD2/2018/20Yr		KE5000008835	30-Jul-18	5-Jul-38	6,571	15,846.65	Fixed	13.2000				100.8773	
FXD1/2019/20Yr		KE5000009984	15-Apr-19	21-Mar-39	6,830	23,560.05	Fixed	12.8730				99.9717	
TWENTY FIVE YEAR BOND													
FXD1/2019/25Yr	(Re-opened)	KE4000003089	28-Jun-10	28-May-35	5,437	20,192.50	Fixed	11.2500				91.2611	
FXD1/2018/25Yr		KE5000006549	25-Jun-18	25-May-43	8,356	43,224.05	Fixed	13.4900	12.7946	105.0297	104.4407	101.7984	70,000,000
THIRTY YEAR BOND													
SDB.1/2011/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,502	28,144.70	Fixed	12.0000				92.8419	
INFRASTRUCTURE BONDS													
IFB.1/2008/12Yr		KE4000003196	23-Feb-09	8-Feb-21	215	7,868.37	Fixed	12.5000				104.1866	
IFB.2/2009/12Yr		KE4000003204	7-Dec-09	22-Nov-21	502	5,388.33	Fixed	12.0000				101.5126	
IFB.1/2011/12Yr		KE2000002242	3-Oct-11	18-Sep-23	1,167	11,735.50	Fixed	12.0000				107.6921	
IFB.1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	1,895	27,925.35	Fixed	11.0000				102.1932	
IFB.1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	2,287	27,045.95	Fixed	11.0000	9.8500	106.3987	104.0113	103.1216	500,000,000
IFB.1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	2,287	27,045.95	Fixed	11.0000	10.0000	105.8574	103.4700	103.1216	100,000,000
IFB.1/2015/9Yr		KE5000004100	14-Dec-15	2-Dec-24	1,608	25,119.55	Fixed	11.0000				101.8877	
IFB.1/2016/12Yr		KE4000001653	30-Mar-16	16-Mar-27	2,441	51,192.20	Fixed	11.0000				101.2420	
IFB.1/2018/8Yr		KE5000004654	23-May-18	12-May-25	1,769	36,303.20	Fixed	12.5000				104.2844	
IFB.1/2018/12Yr		KE5000006859	24-Oct-18	6-Oct-31	4,107	40,029.65	Fixed	12.0000	10.9000	107.6386	105.0322	103.1454	100,000,000
IFB.1/2017/12Yr		KE5000006980	27-Feb-17	12-Feb-29	3,141	14,330.40	Fixed	12.5000				111.6234	
IFB.1/2017/7Yr		KE5000007988	27-Nov-17	18-Nov-24	1,594	41,449.46	Fixed	12.5000				106.1928	
IFB.1/2018/12Yr		KE5000008093	29-Jan-18	10-Jan-33	4,568	41,184.80	Fixed	12.5000	11.0800	114.1409	108.5434	108.4159	100,000,000
IFB.1/2018/12Yr		KE5000008093	29-Jan-18	10-Jan-33	4,568	41,184.80	Fixed	12.5000	11.4000	112.1200	106.5225	108.4159	100,000,000
IFB.1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,568	41,184.80	Fixed	12.5000	11.1500	113.6940	108.0965	108.4159	100,000,000
IFB.1/2018/20Yr		KE5000009159	19-Nov-18	25-Oct-38	6,683	36,767.30	Fixed	11.9500	11.4000	105.0781	103.4048	103.3414	200,000,000
IFB.1/2019/25Yr		KE5000009780	25-Mar-19	22-Feb-44	8,629	16,828.65	Fixed	12.2000				100.3162	
IFB.1/2019/10Yr		KE6000005543	28-Oct-19	8-Oct-35	5,570	71,028.55	Fixed	11.7500				102.9323	
IFB.1/2020/8Yr		KE6000008430	15-Apr-20	2-Apr-29	3,190	39,010.13	Fixed	10.8500	11.2000	100.9326	98.3691	101.1260	60,000,000
IFB.1/2020/8Yr		KE6000008430	15-Apr-20	2-Apr-29	3,190	39,010.13	Fixed	10.8500	10.5000	104.1589	101.5954	101.1260	105,000,000
IFB.1/2020/8Yr		KE6000008430	15-Apr-20	2-Apr-29	3,190	39,010.13	Fixed	10.8500	10.6000	103.6881	101.1256	101.1260	400,000,000
IFB.1/2020/6Yr		KE6000008653	3-Jun-20	25-May-26	2,147	19,275.46	Fixed	10.2000	10.1000	101.3577	100.3209	100.1505	90,000,000
IFB.1/2020/6Yr		KE6000008653	3-Jun-20	25-May-26	2,147	19,275.46	Fixed	10.2000	10.0500	101.5280	100.4922	100.1505	100,000,000
IFB.1/2020/6Yr		KE6000008653	3-Jun-20	25-May-26	2,147	19,275.46	Fixed	10.2000	10.1500	101.1889	100.1501	100.1505	120,000,000
MAR2/2019		KE9000007210	11-Sep-17	7-Sep-20	61	891.35	Fixed	10.0000	10.0000	103.3000	100.0000	100.0000	841,250
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD.1/2019/ 5Yr		KE5000009547	25-Feb-19	19-Feb-24	1,321	65,359.50	Fixed	11.3040	8.7000	108.9770	104.7846	103.1636	26,050,000
FXD.3/2019/ 5Yr		KE5000005766	16-Dec-19	9-Dec-24	1,615	45,012.60	Fixed	11.4920	11.2088	101.6782	100.9521	101.8973	10,000,000
FXD.1/2019/10Yr		KE5000009853	25-Feb-19	12-Feb-29	3,141	52,044.00	Fixed	12.4380	10.9800	112.5855	107.9075	102.2798	2,000,000
FXD2/2007/15Yr		KE1000001352	25-Jun-07	6-Jun-22	698	32,682.60	Fixed	13.5000	11.0000	105.3087	104.1941	106.1111	6,000,000
FXD1/2008/15Yr		KE1000001428	31-Mar-08	13-Mar-23	978	34,789.80	Fixed	12.5000	13.5000	101.6742	97.7594	105.8101	2,000,000
FXD2/2019/15Yr		KE5000009430	28-Jan-19	10-Jul-34	5,115	50,552.95	Fixed	12.3400	11.8600	108.7547	103.2288	99.5870	2,000,000
FXD1/2018/20Yr		KE5000008325	26-Mar-18	1-Mar-38	6,445	31,587.70	Fixed	13.2000	13.4000	102.5233	101.6545	102.4468	2,000,000
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,356	43,224.05	Fixed	13.4900	12.7100	105.6808	105.0916	101.7984	13,900,000
IFB.1/2015/12Yr		KE4000001653	30-Mar-16	16-Mar-27	2,441	51,192.20	Fixed	11.0000	10.8000	104.4234	101.1899	101.2420	7,000,000
IFB.1/2018/8Yr		KE5000004654	23-May-18	12-May-25	1,769	36,303.20	Fixed	12.5000	10.9109	106.0781	104.3267	104.2844	20,000,000
IFB.1/2018/10Yr		KE5000006859	24-Oct-18	6-Oct-31	4,107	40,029.65	Fixed	12.0000	11.2800	105.8347	103.2303	103.1454	1,400,000
IFB.1/2017/12Yr		KE5000006980	27-Feb-17	12-Feb-29	3,141	14,330.40	Fixed	12.5000	10.9500	110.4363	105.8003	111.6234	2,000,000
IFB.1/2019/25Yr		KE5000009780	25-Mar-19	22-Feb-44	8,629	16,828.65	Fixed	12.2000	11.2900	110.7329	107.1466	100.3162	10,000,000
IFB.1/2019/10Yr		KE6000005543	28-Oct-19	8-Oct-35	5,570	71,028.55	Fixed	11.7500	10.9200	107.8699	105.5457	102.9323	200,000
IFB.1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,570	71,028.55	Fixed	11.7500	11.0400	107.0338	104.7096	102.9323	500,000
IFB.1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,570	71,028.55	Fixed	11.7500	11.0045	107.2801	104.9559	102.9323	500,000
IFB.1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,570	71,028.55	Fixed	11.7500	10.8600	108.2916	105.9674	102.9323	2,000,000
IFB.1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,570	71,028.55	Fixed	11.7500	11.6500	102.9333	100.6091	102.9323	3,600,000
IFB.1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,570	71,028.55	Fixed	11.7500	11.8100	101.8977	99.5735	102.9323	16,500,000
IFB.1/2020/8Yr		KE6000008430	15-Apr-20	2-Apr-29	3,190	39,010.13	Fixed	10.8500	10.0900	106.1187	103.5532	101.1260	5,400,000
IFB.1/2020/8Yr		KE6000008430	15-Apr-20	2-Apr-29	3,190	39,010.13	Fixed	10.8500	9.9000	107.0418	104.4781	101.1260	6,000,000
IFB.1/2020/8Yr		KE6000008430	15-Apr-20	2-Apr-29	3,190	39,010.13	Fixed	10.8500	10.0200	106.4581	103.8926	101.1260	9,900,000
IFB.1/2020/8Yr		KE6000008430	15-Apr-20	2-Apr-29	3,190	39,010.13	Fixed	10.8500	9.8800	107.1386	104.5761	101.1260	10,000,000
IFB.1/2020/8Yr		KE6000008430	15-Apr-20	2-Apr-29	3,190	39,010.13	Fixed	10.8500	11.1000	101.3848	98.8213	101.1260	42,500,000
IFB.1/2020/6Yr		KE6000008653	3-Jun-20	25-May-26	2,147	19,275.46	Fixed	10.2000	10.2500	100.8463	99.8095	100.1505	1,900,000
IFB.1/2020/6Yr		KE6000008653	3-Jun-20	25-May-26	2,147	19,275.46	Fixed	10.2000	10.1000	101.3577	100.3209	100.1505	10,000,000
CORPORATE BONDS													
CBA FIXED MEDIUM TERM NOTE					-								
CBAIB.BO.16/12/20-0041-12.75		KE4000003923	22-Dec-14	14-Dec-20	159	7,000.00	FIXED	12.7500				108.0335	
EABL FIXED MEDIUM TERM NOTE					-								
EABL.BO.28/03/22-0052-14.17		KE5000007103	3-Apr-17	28-Mar-22	628	6,000.00	FIXED	14.1700				104.5935	
CHASE BANK FIXED MEDIUM TER S					-								
CHBD.BO.02/06/22-0044-13.5		KE5000002104	10-Jun-15	2-Jun-22	694	4,822.40	FIXED	13.2500				100.0000	
REAL PEOPLE MEDIUM TERM NOTE					-								
RPMD.BO.06/08/18-0046-13.65		KE5000002096	10-Aug-15	28-Feb-21	235	1,301.10	T.B (91) + 1.00%					90.0000	
RPMD.BO.05/08/20-0047-13.65		KE5000003102	10-Aug-15	3-Aug-28	2,949	1,301.10	T.B (91) + 1.00%					101.5187	
FAMILY BANK MEDIUM TERM NOTE					-								
FBKB.BO.19/04/21-0049-13.75		KE5000003763	26-Oct-15	19-Apr-21	285	1,297.10	FIXED	13.7500				100.0260	
FBKB.BO.19/04/21-0051-2.5		KE5000003870	26-Oct-15	19-Apr-21	285	600.80	T.B (182) + 2.50%					94.7367	
FBKB.BO.19/04/21-0050-14		KE5000003887	26-Oct-15	19-Apr-21	285	120.40	FIXED	14.0000				94.7367	
ACORN GREEN BOND MEDIUM TERM NOTE					-								
ACORN FXD		KE6000007093	8-Nov-19	8-Nov-24	1,584	786.00	FIXED	12.2500					

Turnover in Bonds. Today	Previous
4,500,991,250	3,241,239,828

Total Deals Today	Previous
111	104

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 Moving Average ; **MTN**: Medium Term Note;
EXT: 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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