nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

July 22, 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 22, 2020
TWO YEAR BONDS													
FXD 1/2018/2Y		KE5000009323	28-Jan-19	25-Jan-21	187	31,120.85	Fixed	10.7010				101.3542	
FIVE YEAR BONDS													
FXD 2/2016/ 5Y		KE5000003094	30-Nov-15	23-Nov-20	124	30,673.85	Fixed	13.9200				102.6187	
FXD 1/2016/ 5Y		KE5000004548	25-Apr-16	19-Apr-21	271	19,544.20	Fixed	14.3340				104.3245	
FXD 2/2016/ 5Y		KE5000005107	25-Jul-16	19-Jul-21	362	24,395.30	Fixed	14.0690				105.0741	
FXD 3/2016/ 5Y		KE5000006416	26-Sep-16	20-Sep-21	425	23,051.05	Fixed	13.1120				104.7320	
FXD 1/2017/ 5Y		KE5000007434	28-Aug-17	22-Aug-22	761	29,599.15	Fixed	12.4650				105.5624	
FXD 2/2017/ 5Y		KE5000007754	23-Oct-17	17-Oct-22	817	20,712.10	Fixed	12.5170				111.2803	
FXD 1/2018/ 5Y		KE5000009218	26-Mar-18	20-Mar-23	971	30,796.55	Fixed	12.2990				105.9094	
FXD 1/2019/ 5Y		KE5000009547	25-Feb-19	19-Feb-24	1,307	65,359.50	Fixed	11.3040	10.1000	108.1586	103.5314	103.0815	50,000,000
FXD 2/2019/ 5Y		KE5000010196	13-May-19	6-May-24	1,384	39,201.40	Fixed	10.8720				99.1942	
FXD 3/2019/ 5Y		KE6000005766	16-Dec-19	9-Dec-24	1,601	45,012.60	Fixed	11.4920	10.2000	105.6341	104.4660	101.6973	500,000,000
FXD1/2020/ 5Y		KE6000008547	11-May-20	5-May-25	1,748	20,777.17	Fixed	11.6670				103.9344	
TEN YEAR BONDS													
FXD 2/2010/10Y	(Re-opened)	KE1000001998	1-Nov-10	19-Oct-20	89	33,387.90	Fixed	9.3070				93.5176	
FXD 1/2012/10Y	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	691	35,273.70	Fixed	12.7050				104.8318	
FXD 1/2013/10Y	(Re-opened)	KE2000006037	1-Jul-13	19-Jun-23	1,062	39,248.20	Fixed	12.3710				104.7276	
FXD 1/2014/10Y	(Re-opened)	KE3000008880	25-May-15	15-Jun-24	1,272	35,852.15	Fixed	12.1800				105.7403	
FXD 1/2016/10Y		KE5000006329	29-Aug-16	17-Aug-26	2,217	18,306.45	Fixed	15.0350				116.7525	
FXD 1/2017/10Y		KE5000007327	31-Jul-17	19-Jul-27	3,078	35,174.40	Fixed	12.9660				102.5970	
FXD 1/2018/10Y		KE5000008782	27-Aug-18	14-Aug-28	2,945	40,584.60	Fixed	12.6860				105.0570	
FXD 2/2018/10Y		KE5000009216	17-Dec-18	4-Dec-28	3,057	32,767.15	Fixed	12.5020				101.5682	
FXD 1/2019/10Y		KE5000009653	25-Feb-19	12-Feb-29	3,127	52,044.00	Fixed	12.4380				104.4561	
FXD 2/2019/10Y		KE5000009877	15-Apr-19	2-Apr-29	3,176	51,325.00	Fixed	12.3000				102.9151	
FXD 3/2019/10Y		KE6000004876	19-Aug-19	6-Aug-29	3,302	45,005.05	Fixed	11.5170				99.9834	
FXD 4/2019/10Y		KE6000005659	25-Nov-19	12-Nov-29	3,400	69,222.44	Fixed	12.2850				103.6931	
FIFTEEN YEAR BONDS													
FXD1/2007/15Y		KE1000001345	26-Mar-07	7-Mar-22	593	3,654.60	Fixed	14.5000				106.6313	
FXD2/2007/15Y		KE1000001352	25-Jun-07	6-Jun-22	684	32,682.60	Fixed	13.5000				106.1111	
FXD3/2007/15Y	(Re-opened)	KE1000001360	26-Nov-07	7-Nov-22	838	32,958.10	Fixed	12.5000				105.6956	
FXD1/2008/15Y		KE1000001428	31-Mar-08	13-Mar-23	964	34,789.80	Fixed	12.5000				107.9255	
FXD1/2009/15Y		KE4000003436	26-Oct-09	7-Oct-24	1,538	31,952.45	Fixed	12.5000				104.6609	
FXD1/2010/15Y		KE4000003550	29-Mar-10	10-Mar-25	1,692	27,693.90	Fixed	10.2500				98.7034	
FXD2/2010/15Y	(Re-opened)	KE2000001558	20-Apr-11	8-Dec-25	1,965	13,513.10	Fixed	9.0000				96.6873	
FXD1/2012/15Y		KE4000003675	24-Sep-12	6-Sep-27	2,602	48,937.10	Fixed	11.0000				99.9685	
FXD1/2013/15Y	(Re-opened)	KE4000003780	25-Feb-13	7-Feb-28	2,796	42,138.45	Fixed	11.2500				99.7221	
FXD2/2013/15Y		KE4000003808	29-Apr-13	10-Apr-28	2,819	39,876.600	Fixed	12.0000				102.4945	
FXD1/2018/15Y		KE5000008432	28-May-18	9-May-33	4,674	49,254.850	Fixed	12.6500				102.2017	
FXD2/2018/15Y		KE5000008879	22-Oct-18	3-Oct-33	4,821	29,964.350	Fixed	12.7500				102.8680	
FXD1/2019/15Y		KE5000009430	28-Jan-19	9-Jan-34	4,919	30,566.650	Fixed	12.8570				103.9474	
FXD2/2019/15Y		KE6000001104	13-May-19	24-Apr-34	5,024	42,447.30	Fixed	12.7340				102.0097	
FXD3/2019/15Y		KE6000001328	29-Jul-19	10-Jul-34	5,101	50,552.95	Fixed	12.3450				100.7793	
FXD1/2020/15Y		KE6000007218	25-Feb-20	5-Feb-35	5,311	5,191.25	Fixed	12.7560				101.0254	
TWENTY YEAR BOND													
FXD1/2008/20Y	(Re-opened)	KE1000001493	30-Jun-08	5-Jun-28	2,875	38,145.10	Fixed	13.7500				108.8818	
FXD1/2011/20Y	(Re-opened)	KE2000002176	30-May-11	5-May-31	3,939	9,365.80	Fixed	10.0000				87.1653	
FXD1/2012/20Y	(Re-opened)	KE4000002849	26-Nov-12	1-Nov-32	4,485	44,581.65	Fixed	12.0000				99.6454	
FXD1/2016/20Y		KE5000006543	26-Sep-16	1-Sep-36	5,885	12,761.20	Fixed	14.0000				104.3125	
FXD1/2018/20Y		KE5000008325	26-Mar-18	1-Mar-38	6,431	31,587.70	Fixed	13.2000				102.4468	
FXD2/2018/20Y		KE5000008855	30-Jul-18	5-Jul-38	6,557	15,846.65	Fixed	13.2000				100.9773	
FXD1/2019/20Y		KE5000009984	15-Apr-19	21-Mar-39	6,816	23,560.05	Fixed	12.8730				99.9717	
TWENTY FIVE YEAR BOND													
FXD1/2018/25Y	(Re-opened)	KE4000003089	28-Jun-10	28-May-35	5,423	20,192.50	Fixed	11.2500				91.2611	
FXD1/2018/25Y		KE5000008549	25-Jun-18	25-May-43	8,342	43,224.05	Fixed	13.4000				105.9408	
THIRTY YEAR BOND													
SDB 1/2011/30Y	(Re-opened)	KE2000002125	28-Feb-11	21-Jan-41	7,488	28,144.70	Fixed	12.0000				92.8419	
INFRASTRUCTURE BONDS													
IFB 1/2009/12Yr		KE4000003186	23-Feb-09	8-Feb-21	201	7,868.37	Fixed	12.5000				104.1666	
IFB 2/2009/12Yr		KE4000003204	7-Dec-09	22-Nov-21	498	5,388.33	Fixed	12.0000				101.5126	
IFB 1/2011/12Yr		KE2000002242	3-Oct-11	18-Sep-23	1,153	11,735.50	Fixed	12.0000				107.6921	
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	1,881	27,925.35	Fixed	11.0000				102.1932	
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	2,273	27,045.95	Fixed	11.0000				104.0113	
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	2-Dec-24	1,594	25,119.55	Fixed	11.0000				101.8977	
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,427	51,192.20	Fixed	11.0000				101.9269	
IFB 1/2016/9Yr		KE5000004654	23-May-16	12-May-25	1,755	36,303.20	Fixed	12.5000				106.8761	
IFB 1/2016/15Yr		KE5000006858	24-Oct-16	8-Oct-31	4,093	40,029.65	Fixed	12.0000				106.4674	
IFB 1/2017/12Yr		KE5000008980	27-Feb-17	12-Feb-29	3,127	14,330.40	Fixed	12.5000				111.6234	
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	18-Nov-24	1,580	41,449.40	Fixed	12.5000				107.1292	
IFB 1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,555	41,184.80	Fixed	12.5000				110.6768	
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,669	36,787.30	Fixed	11.9500				103.4048	
IFB 1/2019/25Yr		KE5000009760	25-Mar-19	22-Feb-44	8,615	16,639.65	Fixed	12.2000				106.7463	
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,556	71,628.55	Fixed	11.7500				106.0309	
IFB 1/2020/8Yr		KE6000009430	15-Apr-20	2-Apr-29	3,176	39,010.13	Fixed	10.8500	10.3500	105.2770	102.2962	103.4912	700,000,000
IFB 1/2020/8Yr		KE6000008653	3-Jun-20	25-May-28	2,133	19,275.46	Fixed	10.2000	9.6000	103.4612	102.0321	101.1687	150,000,000
IFB 1/2020/8Yr		KE6000009653	3-Jun-20	25-May-28	2,133	19,275.46	Fixed	10.2000	9.9000	102.4252	100.9861	101.1687	400,000,000
MAB2/2017/3		KE5000007210	11-Sep-17	7-Sep-20	47	891.35	Fixed	10.0000	10.0000	103.6800	100.0000	100.0000	317,490
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD 1/2018/10Yr		KE5000009653	25-Feb-19	12-Feb-29	3,127	52,044.00	Fixed	12.4380	11.1000	112.3551	107.2637	104.4561	2,000,000
FXD2/2013/15Yr		KE4000003808	29-Apr-13	10-Apr-28	2,819	39,876.600	Fixed	12.0000	11.8400	103.8197	100.7538	102.4945	1,000,000
FXD2/2013/15Yr		KE4000003808	29-Apr-13	10-Apr-28	2,819	39,876.600	Fixed	12.0000	10.7900	109.2712	106.2053	102.4945	2,500,000
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	2-Dec-24	1,594	25,119.55	Fixed	11.0000	8.0600	107.2486	105.9189	101.8977	2,100,000
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	6-Oct-31	4,093	40,029.65	Fixed	12.0000	10.0600	112.2369	109.1710	106.4674	8,800,000
IFB 1/2020/9Yr		KE6000009430	15-Apr-20	2-Apr-29	3,176	39,010.13	Fixed	10.8500	10.4000	105.0404	102.0596	103.4912	50,000
IFB 1/2020/9Yr		KE6000009430	15-Apr-20	2-Apr-29	3,176	39,010.13	Fixed	10.8500	9.6000	106.9173	105.9365	103.4912	600,000
IFB 1/2020/9Yr		KE6000009430	15-Apr-20	2-Apr-29	3,176	39,010.13	Fixed	10.8500	9.4000	109.9181	106.9373	103.4912	1,150,000
IFB 1/2020/8Yr		KE6000009653	3-Jun-20	25-May-28	2,133	19,275.46	Fixed	10.2000	9.5000	103.8098	102.3807	101.1687	43,000,000
CORPORATE BONDS													
CBA FIXED MEDIUM TERM NOTE					-								
CBAB.BD.14/12/20-0041-12.75		KE4000003923	22-Dec-14	14-Dec-20	145	7,000.00	FIXED	12.7500				106.0335	
EABL FIXED MEDIUM TERM NOTE					-								
EABB.BD.28/03/22-0052-14.17		KE5000007103	3-Apr-17	28-Mar-22	614	6,000.00	FIXED	14.1700				104.5935	
CHASE BANK FIXED MEDIUM TER S					-								
CHBB.BD.02/06/22-0044-13.5		KE5000002104	10-Jun-15	2-Jun-22	680	4,822.40	FIXED	13.2500				100.0000	
REAL PEOPLE MEDIUM TERM NOTE					-								
RPBD.BD.06/08/18-0046-13.65		KE5000002086	10-Aug-15	28-Feb-21	221	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	2,934	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	271	1,297.10	FIXED	13.7500				100.0260	
FBKB.BD.19/04/21-0051-2.5		KE5000003870	26-Oct-15	19-Apr-21	271	600.80	T.B (182) + 2.50%					94.7367	
FBKB.BD.19/04/21-0050-14		KE5000003987	26-Oct-15	19-Apr-21	271	120.40	FIXED	14.0000				94.7367	
ACORN GREEN BOND MEDIUM TERM NOTE					-								
ACORN.KG		KE6000007093	8-Nov-19	8-Nov-24	1,570	786.00	FIXED	12.2500					

Turnover in Bonds	
Today	Previous
1,861,517,490	5,508,385,917

Total Deals	
Today	Previous
50	76

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: Floatine Rate Treasury Bond - **MA**: 12 weeks 91 day rates Mavina 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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