nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

July 29, 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 29, 2020
TWO YEAR BONDS													
FXD 1/2019/2Yr		KE5000009323	28-Jan-19	25-Jan-21	180	31,120.85	Fixed	10.7010				101.9738	
FIVE YEAR BONDS													
FXD 2/2015/ 5Yr		KE5000003094	30-Nov-15	23-Nov-20	117	30,673.85	Fixed	13.9200				102.6187	
FXD 1/2016/ 5Yr		KE5000004548	25-Apr-16	19-Apr-21	264	19,544.20	Fixed	14.3340				104.3245	
FXD 2/2016/ 5Yr		KE5000005107	25-Jul-16	19-Jul-21	355	24,395.30	Fixed	14.0690				105.0741	
FXD 3/2016/ 5Yr		KE5000004636	26-Sep-16	20-Sep-21	418	23,051.05	Fixed	13.1120				104.7320	
FXD 1/2017/ 5Yr		KE5000007434	28-Aug-17	22-Aug-22	754	29,599.15	Fixed	12.4650				107.5766	
FXD 2/2017/ 5Yr		KE5000007764	23-Oct-17	17-Oct-22	810	20,712.10	Fixed	12.5170				111.2803	
FXD 1/2018/ 5Yr		KE5000009218	26-Mar-18	20-Mar-23	964	30,795.55	Fixed	12.2990	8.6500	112.7726	108.4477	107.8444	100,000,000
FXD 1/2019/ 5Yr		KE5000009547	25-Feb-19	19-Feb-24	1,300	65,359.50	Fixed	11.3040	9.9600	108.7854	103.9408	103.8220	200,000,000
FXD 1/2019/ 5Yr		KE5000009547	25-Feb-19	19-Feb-24	1,300	65,359.50	Fixed	11.3040	9.9000	108.9667	104.1221	103.8220	700,000,000
FXD 2/2019/ 5Yr		KE6000001096	13-May-19	6-May-24	1,377	39,201.40	Fixed	10.8720				104.7127	
FXD 3/2019/ 5Yr		KE6000005766	16-Dec-19	9-Dec-24	1,594	45,012.60	Fixed	11.4920				104.0652	
FXD1/2020/ 5Yr		KE6000008547	11-May-20	5-May-25	1,741	30,121.88	Fixed	11.6670	10.2000	107.9421	105.4100	106.1967	200,000,000
TEN YEAR BONDS													
FXD 2/2010/10Yr	(Re-opened)	KE1000001998	1-Nov-10	19-Oct-20	82	33,387.90	Fixed	9.3070				93.5176	
FXD 1/2012/10Yr	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	684	35,273.70	Fixed	12.7050				104.8318	
FXD 1/2013/10Yr	(Re-opened)	KE2000006037	1-Jul-13	19-Jun-23	1,055	39,248.20	Fixed	12.3710				104.7278	
FXD 1/2014/10Yr	(Re-opened)	KE3000008890	25-May-15	15-Jan-24	1,265	35,852.15	Fixed	12.1800				105.7403	
FXD 1/2015/10Yr		KE5000006329	29-Apr-16	17-Aug-26	2,210	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	2,938	40,584.60	Fixed	12.6950				105.0570	
FXD 2/2018/10Yr		KE5000009216	17-Dec-18	4-Dec-28	3,050	54,034.49	Fixed	12.5020				106.0954	
FXD 1/2019/10Yr		KE5000006653	25-Feb-19	12-Feb-29	3,120	52,044.00	Fixed	12.4380				105.0074	
FXD 2/2019/10Yr		KE5000009877	15-Apr-19	2-Apr-29	3,169	51,325.00	Fixed	12.3000				102.9151	
FXD 3/2019/10Yr		KE6000004876	19-Aug-19	6-Aug-29	3,295	45,005.05	Fixed	11.5170	11.4000	105.7924	100.6351	100.0783	100,000,000
FXD 4/2019/10Yr		KE6000005659	25-Nov-19	12-Nov-29	3,393	69,222.44	Fixed	12.2800	11.5000	106.5443	104.3514	104.0628	300,000,000
FIFTEEN YEAR BONDS													
FXD1/2007/15Yr		KE1000001345	26-Mar-07	7-Mar-22	586	3,654.60	Fixed	14.5000				108.0492	
FXD2/2007/15Yr		KE1000001352	25-Jun-07	6-Jun-22	677	32,682.60	Fixed	13.5000				109.1388	
FXD3/2007/15Yr	(Re-opened)	KE1000001360	26-Nov-07	7-Nov-22	831	32,958.10	Fixed	12.5000				105.6956	
FXD1/2008/15Yr		KE1000001428	31-Mar-08	13-Mar-23	957	36,789.80	Fixed	12.5000				107.5055	
FXD1/2009/15Yr		KE4000003436	28-Oct-09	7-Oct-24	1,531	31,892.45	Fixed	12.5000	10.2000	111.3468	107.6723	107.5180	100,000,000
FXD1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	1,685	27,693.90	Fixed	10.2500				98.7034	
FXD2/2010/15Yr	(Re-opened)	KE2000001558	25-Apr-11	8-Dec-25	1,958	13,513.10	Fixed	9.0000				96.4873	
FXD1/2012/15Yr		KE4000003675	24-Sep-12	6-Sep-27	2,595	48,937.10	Fixed	11.0000				99.9698	
FXD1/2013/15Yr	(Re-opened)	KE4000003780	25-Feb-13	7-Feb-28	2,749	42,138.45	Fixed	11.2500				99.7221	
FXD2/2013/15Yr		KE4000003808	29-Apr-13	10-Apr-28	2,812	39,876.600	Fixed	12.0000				102.4945	
FXD1/2018/15Yr		KE5000008432	28-May-18	9-May-33	4,867	49,254.850	Fixed	12.6500				102.2017	
FXD2/2018/15Yr		KE5000008879	22-Oct-18	3-Oct-33	4,814	29,064.350	Fixed	12.7500				102.8680	
FXD1/2019/15Yr		KE5000009430	28-Jan-19	9-Jan-34	4,912	80,809.080	Fixed	12.8570	11.9749	105.9015	105.8309	105.6592	150,000,000
FXD1/2019/15Yr		KE5000009430	28-Jan-19	9-Jan-34	4,912	80,809.080	Fixed	12.8570	12.3440	103.3990	103.3284	105.6592	169,600,000
FXD1/2019/15Yr		KE5000009430	28-Jan-19	9-Jan-34	4,912	80,809.080	Fixed	12.8570	12.2500	104.0277	103.9571	105.6592	170,000,000
FXD1/2019/15Yr		KE5000009430	28-Jan-19	9-Jan-34	4,912	80,809.080	Fixed	12.8570	12.1000	105.0431	104.9725	105.6592	600,000,000
FXD2/2018/15Yr		KE6000001104	13-May-19	24-Apr-34	5,017	42,447.30	Fixed	12.7340				103.4756	
FXD3/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	5,094	50,552.95	Fixed	12.3400	12.2250	100.8278	100.7600	100.2630	100,000,000
FXD1/2020/15Yr		KE6000007218	25-Feb-20	5-Feb-35	5,304	5,191.25	Fixed	12.7560	12.1000	109.6865	104.4196	103.0297	100,000,000
TWENTY YEAR BOND													
FXD1/2008/20Yr	(Re-opened)	KE1000001493	30-Jun-08	5-Jun-28	2,868	38,145.10	Fixed	13.7500				108.8818	
FXD1/2011/20Yr	(Re-opened)	KE2000002176	30-May-11	5-May-31	3,932	8,365.80	Fixed	10.0000				87.1653	
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	1-Nov-32	4,478	44,581.65	Fixed	12.0000				102.5476	
FXD1/2016/20Yr		KE5000006543	26-Sep-16	1-Sep-36	5,878	12,761.20	Fixed	14.0000				104.3125	
FXD1/2018/20Yr		KE5000008325	26-Mar-18	1-Mar-38	6,424	31,587.70	Fixed	13.2000				102.4468	
FXD2/2018/20Yr		KE5000008655	30-Jul-18	5-Jul-38	6,550	15,846.65	Fixed	13.2000				100.9773	
FXD1/2019/20Yr		KE5000009964	15-Apr-19	21-Mar-39	6,809	23,560.05	Fixed	12.8730				104.1125	
TWENTY FIVE YEAR BOND													
FXD1/2010/25Yr	(Re-opened)	KE4000003089	28-Jun-10	28-May-35	5,416	20,192.50	Fixed	11.2500				91.2611	
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,335	43,224.05	Fixed	13.4000	13.0000	104.2330	102.8709	102.8717	140,000,000
THIRTY YEAR BOND													
IDB 1/2011/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,481	28,144.70	Fixed	12.0000				92.8419	
INFRASTRUCTURE BONDS													
IFB 1/2009/12Yr		KE4000003196	23-Feb-09	8-Feb-21	194	7,868.37	Fixed	12.5000				104.1666	
IFB 2/2009/12Yr		KE4000003204	7-Dec-09	22-Nov-21	481	5,388.33	Fixed	12.0000				101.5126	
IFB 1/2011/12Yr		KE2000002242	3-Oct-11	18-Sep-23	1,146	11,735.50	Fixed	12.0000				107.6921	
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	1,874	27,925.35	Fixed	11.0000				102.1932	
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	2,266	27,046.95	Fixed	11.0000				104.0113	
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	2-Dec-24	1,587	25,119.55	Fixed	11.0000				101.8977	
IFB 1/2015/12Yr		KE4000001553	30-Mar-15	15-Mar-27	2,420	51,192.20	Fixed	11.0000	10.0000	106.2733	102.4052	101.9269	100,000,000
IFB 1/2016/9Yr		KE5000004654	23-May-16	12-May-25	1,748	36,303.20	Fixed	12.5000	10.1000	109.0356	106.5631	106.8761	200,000,000
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	6-Oct-31	4,086	40,029.65	Fixed	12.0000				105.4927	
IFB 1/2017/12Yr		KE5000006980	27-Feb-17	12-Feb-29	3,120	14,330.40	Fixed	12.5000				111.6234	
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	18-Nov-24	1,573	41,449.46	Fixed	12.5000	9.8000	109.6084	107.3743	107.1292	400,000,000
IFB 1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,548	41,184.80	Fixed	12.5000				110.6768	
IFB 1/2018/20Yr		KE5000009159	19-Nov-18	25-Oct-38	6,662	36,787.30	Fixed	11.9500				108.0357	
IFB 1/2019/25Yr		KE5000009760	25-Mar-19	22-Feb-44	8,608	16,828.65	Fixed	12.2000				106.7463	
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,549	71,028.55	Fixed	11.7500				106.0309	
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	2-Apr-29	3,169	39,010.13	Fixed	10.8500				101.5866	
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	2-Apr-29	3,169	39,010.13	Fixed	10.8500	10.2500	105.9558	102.7664	101.5866	300,000,000
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	2-Apr-29	3,169	39,010.13	Fixed	10.8500	10.3000	105.7183	102.5289	101.5866	300,000,000
IFB 1/2020/6Yr		KE6000006653	3-Jun-20	25-May-26	2,126	19,275.46	Fixed	10.2000	10.0500	102.1050	100.4797	102.5295	250,000,000
IFB 1/2020/6Yr		KE6000006653	3-Jun-20	25-May-26	2,126	19,275.46	Fixed	10.2000	9.9500	102.4451	100.8198	102.5295	500,000,000
MAB2/2017/3		KE5000007210	11-Sep-17	7-Sep-20	40	891.35	Fixed	10.0000	10.0000	103.8700	100.0000	100.0000	809,916
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD 3/2019/ 5Yr		KE6000005766	16-Dec-19	9-Dec-24	1,594	45,012.60	Fixed	11.4920	10.7000	104.0744	102.6853	104.0652	500,000
FXD1/2020/ 5Yr		KE6000008547	11-May-20	5-May-25	1,741	30,121.88	Fixed	11.6670	10.4000	107.1771	104.6450	106.1967	400,000
FXD 1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	3,120	52,044.00	Fixed	12.4380	10.9200	113.6233	108.2927	105.0074	2,000,000
FXD 1/2019/10Yr		KE5000006653	25-Feb-19	12-Feb-29	3,120	52,044.00	Fixed	12.4380	10.7800	114.4374	109.1068	105.0074	4,000,000
FXD 3/2019/10Yr		KE6000004876	19-Aug-19	6-Aug-29	3,295	45,005.05	Fixed	11.5170	11.5292	105.0747	99.9174	100.0783	5,000,000
FXD 4/2019/10Yr		KE6000005659	25-Nov-19	12-Nov-29	3,393	69,222.44	Fixed	12.2800	10.6000	111.9039	109.7510	104.0628	10,000,000
FXD2/2013/15Yr		KE4000003808	29-Apr-13	10-Apr-28	2,812	39,876.600	Fixed	12.0000	11.3000	106.8007	103.5040	102.4945	2,800,000
FXD1/2019/15Yr		KE5000009430	28-Jan-19	9-Jan-34	4,912	80,809.080	Fixed	12.8570	11.8403	106.8371	106.7665	105.6592	2,100,000
FXD1/2019/15Yr		KE5000009430	28-Jan-19	9-Jan-34	4,912	80,809.080	Fixed	12.8570	11.8502	106.7692	106.6986	105.6592	7,200,000
FXD1/2019/15Yr		KE5000009430	28-Jan-19	9-Jan-34	4,912	80,809.080	Fixed	12.8570	11.8597	106.7014	106.6308	105.6592	2,300,000
FXD1/2019/15Yr		KE5000009430	28-Jan-19	9-Jan-34	4,912	80,809.080	Fixed	12.8570	11.9048	106.3872	106.3166	105.6592	8,000,000
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	1-Nov-32	4,478	44,581.65	Fixed	12.0000	11.8000	103.8139	101.2403	102.5476	3,400,000
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,335	43,224.05	Fixed	13.4000	13.0048	104.1973	102.8352	102.8717	27,750,000
FXD 1/2017/7Yr		KE5000007988	27-Nov-17	18-Nov-24	1,573	41,449.46	Fixed	12.5000	8.6600	112.9635	110.7314	107.1292	3,100,000
FXD 1/2017/7Yr		KE5000007988	27-Nov-17	18-Nov-24	1,573	41,449.46	Fixed	12.5000	8.5000	113.4783	111.2462	107.1292	5,000,000
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	2-Apr-29	3,169	39,010.13	Fixed	10.8500	9.4900	109.6615	106.4721	101.5866	8,550,000
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	2-Apr-29	3,169	39,010.13	Fixed	10.8500	10.4000	105.2454	102.0560	101.5866	19,000,000
IFB 1/2020/6Yr		KE6000006653	3-Jun-20	25-May-26	2,126	19,275.46	Fixed	10.2000	9.0072	105.7304	104.1051	102.5295	1,400,000
CORPORATE BONDS													
CBA FIXED MEDIUM TERM NOTE													
CBA8.BD.14/12/20-0041-12.75		KE4000003923	22-Dec-14	14-Dec-20	138	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	607	6,000.00	FIXED	14.1700				104.5935	
CHASE BANK FIXED MEDIUM TER S													
CHB3.BD.02/06/22-0044-13.5		KE5000002104	10-Jun-15	2-Jun-22	673	4,822.40	FIXED	13.2500				100.0000	
REAL PEOPLE MEDIUM TERM NOTE													
RPM2.BD.06/08/18-0046-13.65		KE5000002096	10-Aug-15	28-Feb-21	214	1,301.10	T.B (91) + 1.00%					90.0000	
RPM2.BD.03/08/20-0047-13.65		KE5000003102	10-Aug-15	3-Aug-28	2,927	1,301.10	T.B (91) + 1.00%					101.5187	
FAMILY BANK MEDIUM TERM NOTE													
FBO3.BD.16/04/21-0049-13.75		KE5000003763	26-Oct-15	19-Apr-21	264	1,297.10	FIXED	13.7500				100.0260	
FBO3.BD.15/04/21-0051-2.5		KE5000003870	26-Oct-15	19-Apr-21	264	600.80	T.B (182) + 2.50%					94.7367	
FBO3.BD.15/04/21-0050-14		KE5000003987	26-Oct-15	19-Apr-21	264	120.40	FIXED	14.0000				94.7367	
ACORN GREEN BOND MEDIUM TERM NOTE													
ACORN.FXD		KE6000007093	8-Nov-19	8-Nov-24	1,563	786.00	FIXED	12.2500					

Turnover in Bonds	
Today	Previous
5,292,909,916	**6,235,597,476**

Total Deals	
Today	Previous
112	**113**

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;
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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