nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

June 15, 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													June 15, 2020
TWO YEAR BONDS													
FXD 1/2019/2Yr		KE5000009323	28-Jan-19	25-Jan-21	224	31,120.85	Fixed	10.7010				101.3542	
FIVE YEAR BONDS													
FXD 1/2015/ 5Yr	(Re-opened)	KE5000002542	29-Jun-15	22-Jun-20	7	30,956.05	Fixed	13.1930				100.6604	
FXD 2/2015/ 5Yr		KE5000003094	30-Nov-15	23-Nov-20	161	30,673.85	Fixed	13.9200				102.6187	
FXD 1/2016/ 5Yr		KE5000004548	25-Apr-16	19-Apr-21	308	19,544.20	Fixed	14.3340				104.3245	
FXD 2/2016/ 5Yr		KE5000005107	25-Jul-16	19-Jul-21	399	24,395.30	Fixed	14.0690				104.8449	
FXD 3/2016/ 5Yr		KE5000006436	26-Sep-16	20-Sep-21	1,111	23,051.05	Fixed	13.1120				104.7320	
FXD 2/2017/ 5Yr		KE5000007494	28-Aug-17	22-Aug-22	788	29,599.15	Fixed	12.4650				104.2364	
FXD 2/2017/ 5Yr		KE5000007764	23-Oct-17	17-Oct-22	854	20,712.10	Fixed	12.5170				111.2803	
FXD 1/2018/ 5Yr		KE5000008218	26-Mar-18	20-Mar-23	1,008	30,795.55	Fixed	12.2990				104.6500	
FXD 1/2019/ 5Yr		KE5000009547	25-Feb-19	19-Feb-24	1,344	65,359.50	Fixed	11.3040	11.1000	104.0465	100.5683	100.1226	100,000,000
FXD 2/2019/ 5Yr		KE5000009786	13-May-19	6-May-24	1,421	39,201.40	Fixed	10.8720				99.1842	
FXD 3/2019/ 5Yr		KE5000005766	16-Dec-19	9-Dec-24	1,638	28,485.25	Fixed	11.4920				101.2089	
FXD1/2020/ 5Yr		KE5000008547	11-May-20	5-May-25	1,785	20,777.17	Fixed	11.6670				100.4074	
TEN YEAR BONDS													
FXD 2/2010/10Yr	(Re-opened)	KE1000001998	1-Nov-10	19-Oct-20	126	33,387.90	Fixed	9.3070				100.3707	
FXD 1/2012/10Yr	(Re-opened)	KE2000002258	25-Jun-12	13-Jun-22	728	35,273.70	Fixed	12.7050				104.8318	
FXD 1/2013/10Yr	(Re-opened)	KE2000006037	1-Jul-13	19-Jun-23	1,099	39,248.20	Fixed	12.3710				105.0072	
FXD 1/2014/10Yr	(Re-opened)	KE3000008890	25-May-15	15-Jan-24	1,309	35,852.15	Fixed	12.1800				104.0053	
FXD 1/2016/10Yr		KE5000006329	29-Aug-16	17-Aug-26	2,254	18,306.45	Fixed	15.0390				116.7525	
FXD2/2017/10Yr		KE5000007327	31-Jul-17	19-Jul-27	3,078	35,174.40	Fixed	12.9660				102.5970	
FXD1/2018/10Yr		KE5000008762	27-Aug-18	14-Aug-28	2,982	40,584.60	Fixed	12.6860				103.5978	
FXD2/2018/10Yr		KE5000009216	17-Dec-18	4-Dec-28	3,094	32,767.15	Fixed	12.5020				102.0866	
FXD1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	3,164	52,044.00	Fixed	12.4380				101.4883	
FXD2/2019/10Yr		KE5000009877	15-Apr-19	2-Apr-29	3,213	51,325.00	Fixed	12.3000				100.8972	
FXD 3/2019/10Yr		KE5000004876	19-Aug-19	6-Aug-29	3,339	45,005.05	Fixed	11.5170				95.9834	
FXD 4/2019/10Yr		KE5000005659	25-Nov-19	12-Nov-29	3,437	36,426.55	Fixed	12.2800	12.2750	100.7174	100.0089	99.8738	300,000,000
FIFTEEN YEAR BONDS													
FXD1/2007/15Yr		KE1000001345	26-Mar-07	7-Mar-22	630	3,654.60	Fixed	14.5000				107.1112	
FXD2/2007/15Yr		KE1000001352	25-Jun-07	6-Jun-22	721	32,682.60	Fixed	13.5000				106.1090	
FXD3/2007/15Yr	(Re-opened)	KE1000001360	26-Nov-07	7-Nov-22	875	32,958.10	Fixed	12.5000	9.9736	106.4627	105.2608	104.8963	150,000,000
FXD1/2008/15Yr		KE1000001428	31-Mar-08	13-Mar-23	1,001	34,789.80	Fixed	12.5000	10.5000	107.7573	104.6323	104.5397	500,000,000
FXD1/2009/15Yr		KE4000003436	26-Oct-09	7-Oct-24	1,575	31,952.45	Fixed	12.5000				105.4485	
FXD1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	1,729	27,693.90	Fixed	10.2500				98.3678	
FXD2/2010/15Yr	(Re-opened)	KE2000001558	25-Apr-11	8-Dec-25	2,002	13,513.10	Fixed	9.0000				90.3686	
FXD1/2012/15Yr		KE4000003675	24-Sep-12	6-Sep-27	2,639	48,937.10	Fixed	11.0000				96.8071	
FXD1/2013/15Yr	(Re-opened)	KE4000003790	25-Feb-13	7-Feb-28	2,793	42,138.45	Fixed	11.2500				97.3857	
FXD2/2013/15Yr		KE4000003808	29-Apr-13	10-Apr-28	2,856	39,876.600	Fixed	12.0000				100.7865	
FXD1/2018/15Yr		KE5000008432	28-May-18	9-May-33	5,277	49,254.850	Fixed	12.6500				100.4467	
FXD2/2018/15Yr		KE5000008879	22-Oct-18	3-Oct-33	4,858	29,064.350	Fixed	12.7500	12.5000	103.5240	101.5625	101.5641	100,000,000
FXD1/2019/15Yr		KE5000009430	28-Jan-19	9-Jan-34	4,956	30,566.650	Fixed	12.8570	12.6000	106.5632	101.6182	100.6458	200,000,000
FXD1/2019/15Yr		KE5000009430	28-Jan-19	9-Jan-34	4,956	30,566.650	Fixed	12.8570	12.7500	105.5928	100.6478	100.6458	300,000,000
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	5,061	42,447.30	Fixed	12.7340				100.2333	
FXD3/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	5,138	50,552.95	Fixed	12.3400				97.0779	
FXD1/2020/15Yr		KE6000007218	25-Feb-20	5-Feb-35	5,348	5,191.25	Fixed	12.7560				101.0254	
TWENTY YEAR BOND													
FXD1/2008/20Yr	(Re-opened)	KE1000001493	30-Jun-08	5-Jun-28	2,912	38,145.10	Fixed	13.7500				108.8818	
FXD1/2011/20Yr	(Re-opened)	KE2000002176	30-May-11	5-May-31	3,976	9,365.80	Fixed	10.0000				95.4510	
FXD1/2012/20Yr	(Re-opened)	KE4000003849	26-Nov-12	1-Nov-32	4,522	44,581.65	Fixed	12.0000				96.4261	
FXD1/2016/20Yr		KE5000006543	26-Sep-16	1-Sep-36	5,922	12,761.20	Fixed	14.0000				104.3125	
FXD1/2018/20Yr		KE5000008325	26-Mar-18	1-Mar-38	6,468	31,587.70	Fixed	13.2000				102.4468	
FXD2/2018/20Yr		KE5000008655	30-Jul-18	5-Jul-38	6,594	15,846.65	Fixed	13.2000				100.9773	
FXD1/2019/20Yr		KE5000009984	15-Apr-19	21-Mar-39	6,853	23,560.05	Fixed	12.8730	12.8500	102.3446	100.1166	99.4169	300,000,000
TWENTY FIVE YEAR BOND													
FXD1/2010/25Yr	(Re-opened)	KE4000003089	28-Jun-10	28-May-35	5,460	20,192.50	Fixed	11.2500				91.2611	
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,379	43,224.05	Fixed	13.4000				101.0618	
THIRTY YEAR BOND													
SDB 1/2011/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,525	28,144.70	Fixed	12.0000				92.8419	
INFRASTRUCTURE BONDS													
IFB 1/2009/12Yr		KE4000003196	23-Feb-09	8-Feb-21	238	7,858.37	Fixed	12.5000				104.1666	
IFB 2/2009/12Yr		KE4000003204	7-Dec-09	22-Nov-21	525	5,388.33	Fixed	12.0000				101.5126	
IFB 1/2011/12Yr		KE2000002242	3-Oct-11	18-Sep-23	1,190	11,735.50	Fixed	12.0000				107.6921	
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	1,918	27,925.35	Fixed	11.0000				102.1932	
IFB 1/2014/12Yr		KE4000004109	27-Oct-14	12-Oct-26	2,310	27,045.95	Fixed	11.0000				101.4048	
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	2-Dec-24	1,631	25,119.55	Fixed	11.0000				101.8977	
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,464	51,192.20	Fixed	11.0000				99.9641	
IFB 1/2016/9Yr		KE5000004654	23-May-16	12-May-25	1,792	36,303.20	Fixed	12.5000	10.9500	105.2559	104.2944	103.8970	255,000,000
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	6-Oct-31	4,130	40,029.65	Fixed	12.0000	11.7000	103.1596	101.3134	99.8600	100,000,000
IFB 1/2017/12Yr		KE5000006980	27-Feb-17	12-Feb-29	3,164	14,330.40	Fixed	12.5000				111.6234	
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	18-Nov-24	1,617	41,449.46	Fixed	12.5000				104.7807	
IFB 1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,592	41,184.80	Fixed	12.5000				99.9573	
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,706	36,787.30	Fixed	11.9500				96.2761	
IFB 1/2019/25Yr		KE5000009760	25-Mar-19	22-Feb-44	8,652	16,828.65	Fixed	12.2000				100.3142	
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,593	71,028.55	Fixed	11.7500				98.6858	
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	2-Apr-29	3,213	39,010.13	Fixed	10.8500	11.5500	98.7004	96.7927	96.1274	200,000,000
IFB 1/2020/6Yr		KE6000008653	3-Jun-20	25-May-26	2,170	19,275.46	Fixed	10.2000	10.9000	98.0112	97.6189	97.2843	100,000,000
IFB 1/2020/6Yr		KE6000008653	3-Jun-20	25-May-26	2,170	19,275.46	Fixed	10.2000	10.9500	97.8447	97.4524	97.2843	100,000,000
IFB 1/2020/6Yr		KE6000008653	3-Jun-20	25-May-26	2,170	19,275.46	Fixed	10.2000	11.0000	97.6787	97.2864	97.2843	100,000,000
IFB 1/2020/6Yr		KE6000008653	3-Jun-20	25-May-26	2,170	19,275.46	Fixed	10.2000	10.9900	97.7118	97.3195	97.2843	100,000,000
IFB 1/2020/6Yr		KE6000008653	3-Jun-20	25-May-26	2,170	19,275.46	Fixed	10.2000	10.9800	97.7450	97.3527	97.2843	700,000,000
MAB2/2017/3		KE5000007210	11-Sep-17	7-Sep-20	84	891.35	Fixed	10.0000	10.0000	102.6700	100.0000	100.0000	2,218,527
BONDS SELL/BUY BACK TRANSACTIONS													
FXD1/2018/15Yr		KE5000008432	28-May-18	9-May-33	5,277	49,254.850	Fixed	12.6500	12.5000	101.6605	100.9307	100.4467	54,000,000
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD 3/2016/ 5Yr		KE5000006436	26-Sep-16	20-Sep-21	1,111	23,051.05	Fixed	13.1120	9.5190	107.1903	104.1645	104.7320	10,000,000
FXD 1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	3,164	52,044.00	Fixed	12.4380	12.3000	104.5075	100.6804	101.4883	4,500,000
FXD1/2018/15Yr		KE5000008432	28-May-18	9-May-33	5,277	49,254.850	Fixed	12.6500	12.5000	101.6605	100.9307	100.4467	46,000,000
FXD2/2018/15Yr		KE5000008879	22-Oct-18	3-Oct-33	4,858	29,064.350	Fixed	12.7500	12.1100	106.1063	104.1448	101.5641	48,000,000
FXD3/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	5,138	50,552.95	Fixed	12.3400	12.9000	101.1141	96.3679	97.0779	5,000,000
FXD1/2016/20Yr		KE5000006543	26-Sep-16	1-Sep-36	5,922	12,761.20	Fixed	14.0000	12.9000	110.5879	107.3571	104.3125	4,100,000
FXD1/2018/20Yr		KE5000008325	26-Mar-18	1-Mar-38	6,468	31,587.70	Fixed	13.2000	13.0000	104.3689	101.3227	102.4468	4,000,000
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	2-Dec-24	1,631	25,119.55	Fixed	11.0000	9.6500	102.9650	102.7535	101.8977	100,000
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	2-Dec-24	1,631	25,119.55	Fixed	11.0000	11.5000	99.2175	99.0060	101.8977	900,000
IFB 1/2016/9Yr		KE5000004654	23-May-16	12-May-25	1,792	36,303.20	Fixed	12.5000	10.9500	105.2559	104.2944	103.8970	200,000
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	6-Oct-31	4,130	40,029.65	Fixed	12.0000	12.2200	100.8381	98.9919	99.8600	1,800,000
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	6-Oct-31	4,130	40,029.65	Fixed	12.0000	11.9600	106.1470	104.3008	99.8600	2,500,000
IFB 1/2017/12Yr		KE5000006980	27-Feb-17	12-Feb-29	3,164	14,330.40	Fixed	12.5000	10.7400	110.5356	106.6894	111.6234	2,500,000
IFB 1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,592	41,184.80	Fixed	12.5000	11.6700	109.6687	104.8610	99.9573	1,500,000
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,706	36,787.30	Fixed	11.9500	11.8300	101.6340	100.7148	96.2761	100,000
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,706	36,787.30	Fixed	11.9500	11.7700	102.0058	101.0866	96.2761	1,000,000
IFB 1/2019/25Yr		KE5000009760	25-Mar-19	22-Feb-44	8,652	16,828.65	Fixed	12.2000	12.9500	97.6376	94.9222	100.3142	700,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,593	71,028.55	Fixed	11.7500	11.6800	102.0036	100.4219	98.6858	100,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,593	71,028.55	Fixed	11.7500	11.6700	102.0688	100.4871	98.6858	1,500,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,593	71,028.55	Fixed	11.7500	11.7500	101.5489	99.9672	98.6858	5,000,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,593	71,028.55	Fixed	11.7500	11.9000	100.5848	99.0031	98.6858	43,000,000
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	2-Apr-29	3,213	39,010.13	Fixed	10.8500	11.1100	100.6494	98.7715	96.1274	100,000
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	2-Apr-29	3,213	39,010.13	Fixed	10.8500	11.0700	100.8322	98.9543	96.1274	400,000
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	2-Apr-29	3,213	39,010.13	Fixed	10.8500	11.0300	101.0153	99.1374	96.1274	400,000
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	2-Apr-29	3,213	39,010.13	Fixed	10.8500	11.0200	101.0612	99.1833	96.1274	1,000,000
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	2-Apr-29	3,213	39,010.13	Fixed	10.8500	11.6000	98.4485	96.5706	96.1274	2,000,000
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	2-Apr-29	3,213	39,010.13	Fixed	10.8500	11.2500	100.0136	98.1357	96.1274	3,000,000
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	2-Apr-29	3,213	39,010.13	Fixed	10.8500	11.0100	101.1071	99.2292	96.1274	3,100,000
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	2-Apr-29	3,213	39,010.13	Fixed	10.8500	11.0194	101.0640	99.1861	96.1274	4,000,000
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	2-Apr-29	3,213	39,010.13	Fixed	10.8500	10.7500	102.3109	100.4330	96.1274	5,000,000
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	2-Apr-29	3,213	39,010.13	Fixed	10.8500	11.0000	101.1530	99.2751	96.1274	7,000,000
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	2-Apr-29	3,213	39,010.13	Fixed	10.8500	11.5500	98.6700	96.7921	96.1274	10,000,000
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	2-Apr-29	3,213	39,010.13	Fixed	10.8500	10.7600	102.2642	100.3863	96.1274	21,500,000
CORPORATE BONDS													
CBA FIXED MEDIUM TERM NOTE					-								
CBAB.BD.14/12/20-0041-12.75		KE4000003923	22-Dec-14	14-Dec-20	182	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	651	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	717	4,822.40	FIXED	13.2500				100.0000	
REAL PEOPLE MEDIUM TERM NOTE					-								
RPBD.BD.06/08/18-0046-13.65		KE5000002096	10-Aug-15	28-Feb-21	258	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	2,971	1,301.10	T.B (91) + 1.00%					101.5187	
FAMILY BANK MEDIUM TERM NOTE					-								
FBXB.BD.19/04/21-0049-13.75		KE5000003763	26-Oct-15	19-Apr-21	308	1,297.10	FIXED	13.7500				100.0260	
FBXB.BD.19/04/21-0051-2.5		KE5000003870	26-Oct-15	19-Apr-21	308	600.80	T.B (182) + 2.50%					94.7367	
FBXB.BD.19/04/21-0050-14		KE5000003987	26-Oct-15	19-Apr-21	308	120.40	FIXED	14.0000				94.7367	
ACORN GREEN BOND MEDIUM TERM NOTE					-								
ACORN FXD		KE6000007093	8-Nov-19	8-Nov-24	1,607	786.00	FIXED	12.2500					

Turnover in Bonds	
Today	Previous
3,901,218,527	2,938,588,525

Total Deals	
Today	Previous
123	103

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.

Note:

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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