nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

June 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													June 22, 2020
TWO YEAR BONDS													
FXD.1/2018/2Y		KES000009323	28-Jan-19	28-Jan-21	217	31,120.85	Fixed	10.7010				101.3542	
FIVE YEAR BONDS													
FXD.1/2015/5Y	(Re-opened)	KES000002542	29-Jun-15	22-Jun-20	0	30,996.05	Fixed	13.1930				100.6604	
FXD.2/2018/5Y		KES000003084	30-Nov-15	23-Nov-20	154	30,673.85	Fixed	13.9200				102.6187	
FXD.1/2018/5Y		KES000004548	25-Apr-16	18-Apr-21	301	19,544.20	Fixed	14.3340				104.3245	
FXD.2/2018/5Y		KES000005107	25-Jul-16	18-Jul-21	392	24,380.30	Fixed	14.0690	9.0000	111.0284	105.0741	105.1095	100,000,000
FXD.3/2018/5Y		KES000006436	26-Sep-16	20-Sep-21	1,111	23,051.05	Fixed	13.1120				104.7320	
FXD.1/2017/5Y		KES000007434	28-Aug-17	22-Aug-22	791	29,599.15	Fixed	12.6650				104.2364	
FXD.2/2017/5Y		KES000007784	23-Oct-17	17-Oct-22	847	20,712.10	Fixed	12.6170				111.2803	
FXD.1/2018/5Y		KES000008218	20-Mar-18	20-Mar-23	1,001	30,795.55	Fixed	12.2990	10.1000	108.0832	105.0084	104.4184	200,000,000
FXD.1/2019/5Y		KES000008547	25-Feb-19	18-Feb-24	1,337	65,359.50	Fixed	11.3040	10.7000	105.4577	101.7922	100.7168	200,000,000
FXD.1/2018/5Y		KES000009547	25-Feb-19	18-Feb-24	1,337	65,359.50	Fixed	11.3040	10.9500	104.7088	101.0133	100.7168	500,000,000
FXD.2/2018/5Y		KES000001086	13-May-19	6-May-24	1,414	39,201.40	Fixed	10.8720				99.1842	
FXD.3/2018/5Y		KES000005766	16-Dec-19	9-Dec-24	1,631	28,486.25	Fixed	11.4920				101.2069	
FXD1/2020/5Y		KES000008547	11-May-20	5-May-25	1,778	20,777.17	Fixed	11.6670				101.6966	
TEN YEAR BONDS													
FXD.2/2015/10Y	(Re-opened)	KE1000001998	1-Nov-10	19-Oct-20	119	33,387.90	Fixed	9.3070				100.3707	
FXD.1/2012/10Y	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	721	35,273.70	Fixed	12.7050				104.8318	
FXD.1/2013/10Y	(Re-opened)	KE2000006037	1-Jul-13	15-Jun-23	1,092	38,248.20	Fixed	12.3710				104.7276	
FXD.1/2014/10Y	(Re-opened)	KE3000008890	25-May-15	15-Jun-24	1,302	35,852.15	Fixed	12.1800				103.6935	
FXD.1/2018/10Y		KES000006329	29-Aug-16	17-Aug-26	2,247	18,306.45	Fixed	15.0360				116.7525	
FXD.1/2017/10Y		KES000007327	31-Jul-17	19-Jul-27	3,078	35,174.40	Fixed	12.9660				102.5970	
FXD.1/2018/10Y		KES000008702	27-Aug-18	14-Aug-28	2,875	40,584.60	Fixed	12.6860				103.5978	
FXD.2/2018/10Y		KES000009216	17-Dec-18	4-Dec-28	3,087	32,767.15	Fixed	12.5020				101.5682	
FXD.1/2019/10Y		KES000009653	25-Feb-19	12-Feb-29	3,157	52,044.00	Fixed	12.4380				101.4863	
FXD.2/2019/10Y		KES000009877	15-Apr-19	2-Apr-29	3,206	51,325.00	Fixed	12.3000				100.8872	
FXD.3/2018/10Y		KES000004876	19-Aug-19	6-Aug-29	3,332	45,005.05	Fixed	11.8170				95.9834	
FXD.4/2019/10Y		KES000005659	25-Nov-19	12-Nov-29	3,430	36,426.55	Fixed	12.2800				100.1436	
FIFTEEN YEAR BONDS													
FXD1/2007/15Y		KE1000001345	26-Mar-07	7-Mar-22	623	3,654.60	Fixed	14.5000	9.7000	107.1505	106.6313	107.1112	200,000,000
FXD2/2007/15Y		KE1000001352	25-Jun-07	6-Jun-22	714	32,682.60	Fixed	13.5000				106.1111	
FXD3/2007/15Y	(Re-opened)	KE1000001360	26-Nov-07	7-Nov-22	868	32,958.10	Fixed	12.5000	10.0000	106.6054	105.1831	104.8579	100,000,000
FXD3/2007/15Y	(Re-opened)	KE1000001360	26-Nov-07	7-Nov-22	868	32,958.10	Fixed	12.5000	9.9000	106.8205	105.3782	104.8579	100,000,000
FXD1/2008/15Y		KE1000001428	31-Mar-08	13-Mar-23	994	34,789.80	Fixed	12.5000	10.0000	109.1758	105.8101	105.3442	100,000,000
FXD1/2009/15Y		KE4000003436	26-Oct-09	7-Oct-24	1,568	31,952.45	Fixed	12.5000				104.6609	
FXD1/2010/15Y		KE4000003550	29-Mar-10	10-Mar-25	1,722	27,693.90	Fixed	10.2500				98.3678	
FXD2/2010/15Y	(Re-opened)	KE2000001558	25-Apr-11	8-Dec-25	1,395	13,513.10	Fixed	9.0000				90.3686	
FXD1/2012/15Y		KE4000003675	24-Sep-12	6-Sep-27	2,632	48,937.10	Fixed	11.0000				96.8071	
FXD1/2013/15Y	(Re-opened)	KE4000003750	25-Feb-13	7-Feb-28	2,786	42,138.45	Fixed	11.2500				97.3857	
FXD2/2013/15Y		KE4000003808	29-Apr-13	16-Apr-28	2,849	39,878.600	Fixed	12.0000				100.7865	
FXD1/2018/15Y		KES000008432	28-May-18	9-May-33	5,277	49,254.850	Fixed	12.6500	12.5250	101.7386	100.7655	101.5710	400,000,000
FXD2/2018/15Y		KES000008879	22-Oct-18	3-Oct-33	4,851	29,064.350	Fixed	12.7500				101.8875	
FXD1/2019/15Y		KES000009430	28-Jan-19	9-Jan-34	4,949	30,566.650	Fixed	12.8570				102.2744	
FXD2/2019/15Y		KE6000001104	13-May-19	24-Apr-34	5,054	42,447.30	Fixed	12.7340				100.2333	
FXD3/2019/15Y		KE6000001328	29-Jul-19	10-Jul-34	5,131	50,552.95	Fixed	12.3400				97.0779	
FXD1/2020/15Y		KE6000007218	25-Feb-20	5-Feb-35	5,341	5,191.25	Fixed	12.7560				101.0254	
TWENTY YEAR BOND													
FXD1/2008/20Y	(Re-opened)	KE1000001493	30-Jun-08	5-Jun-28	2,905	38,145.10	Fixed	13.7500				108.8818	
FXD1/2011/20Y	(Re-opened)	KE2000002176	30-May-11	5-May-31	3,969	9,365.80	Fixed	10.0000				87.1653	
FXD1/2012/20Y	(Re-opened)	KE4000002849	26-Nov-12	1-Nov-32	4,515	44,581.65	Fixed	12.0000				96.4261	
FXD1/2016/20Y		KES000006543	26-Sep-16	1-Sep-36	5,915	12,761.20	Fixed	14.0000				104.3125	
FXD1/2018/20Y		KES000008325	26-Mar-18	1-Mar-38	6,461	31,887.70	Fixed	13.2000				102.4468	
FXD2/2018/20Y		KES000008655	30-Jul-18	5-Jul-38	6,587	15,846.65	Fixed	13.2000				100.9773	
FXD1/2019/20Y		KES000009984	15-Apr-19	21-Mar-39	6,846	23,560.05	Fixed	12.8730				100.1166	
TWENTY FIVE YEAR BOND													
FXD1/2010/25Y	(Re-opened)	KE4000003089	28-Jun-10	28-May-35	5,453	20,192.50	Fixed	11.2500				91.2611	
FXD1/2018/25Y		KES000008549	25-Jun-18	25-May-43	8,372	43,224.05	Fixed	13.4000				101.0618	
THIRTY YEAR BOND													
SDB 1/2011/30Y	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,518	28,144.70	Fixed	12.0000				92.8419	
INFRASTRUCTURE BONDS													
IFB 1/2009/12Y		KE4000003186	23-Feb-09	8-Feb-21	231	7,868.37	Fixed	12.5000				104.1666	
IFB 2/2009/12Y		KE4000003294	7-Dec-09	22-Nov-21	518	5,388.33	Fixed	12.0000				101.5126	
IFB 1/2011/12Y		KE2000002242	3-Oct-11	18-Sep-23	1,183	11,735.50	Fixed	12.0000				107.6921	
IFB 1/2013/12Y		KE3000008130	30-Sep-13	15-Sep-25	1,911	27,925.35	Fixed	11.0000				102.1932	
IFB 1/2014/12Y		KE4000001109	27-Oct-14	12-Oct-26	2,303	27,045.95	Fixed	11.0000				101.4048	
IFB 1/2015/9Y		KE5000004100	14-Dec-15	2-Dec-24	1,624	25,119.55	Fixed	11.0000				101.8977	
IFB 1/2015/12Y		KE4000001653	30-Mar-15	15-Mar-27	2,457	51,192.20	Fixed	11.0000				99.9641	
IFB 1/2016/9Y		KE5000004654	23-May-16	13-May-25	1,785	36,303.20	Fixed	12.5000				104.2644	
IFB 1/2016/15Y		KES000006659	24-Oct-16	4-Oct-31	4,123	40,029.65	Fixed	12.0000				101.5385	
IFB 1/2017/12Y		KES000006980	27-Feb-17	12-Feb-29	3,157	14,330.40	Fixed	12.5000				111.6234	
IFB 1/2017/7Y		KES000007988	27-Nov-17	16-Nov-24	1,610	41,449.46	Fixed	12.5000				104.7807	
IFB 1/2018/15Y		KES000008093	29-Jan-18	10-Jan-33	4,585	41,184.80	Fixed	12.5000	11.8171	109.0161	103.9680	99.9573	60,000,000
IFB 1/2018/20Y		KES000009109	19-Nov-18	25-Oct-38	6,699	36,787.30	Fixed	11.9500				102.5303	
IFB 1/2019/25Y		KES000009760	25-Mar-19	22-Feb-44	8,645	18,828.65	Fixed	12.2000				100.3142	
IFB 1/2019/16Y		KE6000005543	28-Oct-19	8-Oct-35	5,586	71,628.55	Fixed	11.7500	11.4000	104.0758	102.2881	99.3215	50,000,000
IFB 1/2020/8Y		KE6000008430	15-Apr-20	2-Apr-29	3,206	39,010.13	Fixed	10.8500	11.8000	97.7851	95.9986	97.0166	100,000,000
IFB 1/2020/8Y		KE6000008653	3-Jun-20	23-May-28	2,163	19,275.46	Fixed	10.2000	10.8000	99.2152	98.6267	97.0160	300,000,000
IFB 1/2020/8Y		KE6000008653	3-Jun-20	23-May-28	2,163	19,275.46	Fixed	10.2000	10.8000	98.5445	97.9560	97.0160	200,000,000
MAB2/2017/3		KES000007210	11-Sep-17	7-Sep-20	77	891.35	Fixed	10.0000	10.0000	102.8600	100.0000	100.0000	418,898
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD.3/2016/ 5Y		KES000006436	26-Sep-16	20-Sep-21	1,111	23,051.05	Fixed	13.1120	8.4800	108.6302	105.3522	104.7320	500,000
FXD.1/2017/10Y		KES000007327	31-Jul-17	19-Jul-27	3,078	35,174.40	Fixed	12.9660	12.7000	106.4254	101.1881	102.5970	2,000,000
FXD.1/2017/10Y		KES000007327	31-Jul-17	19-Jul-27	3,078	35,174.40	Fixed	12.9660	12.0000	109.7359	104.4996	102.5970	2,000,000
FXD2/2007/15Y		KE1000001352	25-Jun-07	6-Jun-22	714	32,682.60	Fixed	13.5000	10.0000	106.6048	106.0856	106.1111	32,850,000
FXD1/2010/15Y		KE4000003550	29-Mar-10	10-Mar-25	1,722	27,693.90	Fixed	10.2500	11.6000	97.9123	95.1527	98.3678	4,050,000
FXD2/2013/15Y		KE4000003808	29-Apr-13	16-Apr-28	2,849	39,878.600	Fixed	12.0000	12.3800	100.1656	98.0887	100.7865	1,000,000
FXD1/2008/20Y	(Re-opened)	KE1000001493	30-Jun-08	5-Jun-28	2,905	38,145.10	Fixed	13.7500	12.3000	107.4984	107.2340	108.8818	2,000,000
FXD1/2016/20Y		KES000006543	26-Sep-16	1-Sep-36	5,915	12,761.20	Fixed	14.0000	12.0000	117.6072	114.1572	104.3125	200,000
FXD1/2016/20Y		KES000006543	26-Sep-16	1-Sep-36	5,915	12,761.20	Fixed	14.0000	11.9000	118.3994	114.8994	104.3125	1,500,000
FXD1/2016/20Y		KES000006543	26-Sep-16	1-Sep-36	5,915	12,761.20	Fixed	14.0000	13.0000	110.1436	106.6436	104.3125	2,300,000
FXD2/2018/20Y		KES000008655	30-Jul-18	5-Jul-38	6,587	15,846.65	Fixed	13.2000	12.8000	108.0928	102.7920	100.9773	1,000,000
IFB 1/2013/12Y		KE3000008130	30-Sep-13	15-Sep-25	1,911	27,925.35	Fixed	11.0000	10.9887	102.7434	99.9934	102.1932	16,500,000
IFB 1/2014/12Y		KE4000001109	27-Oct-14	12-Oct-26	2,303	27,045.95	Fixed	11.0000	11.0300	101.7673	99.8835	101.4048	5,000,000
IFB 1/2015/9Y		KE5000004100	14-Dec-15	2-Dec-24	1,624	25,119.55	Fixed	11.0000	9.2900	103.9048	103.4817	101.8977	1,000,000
IFB 1/2015/12Y		KE4000001653	30-Mar-15	15-Mar-27	2,457	51,192.20	Fixed	11.0000	10.2900	104.5860	101.8360	99.9641	4,000,000
IFB 1/2017/12Y		KES000006980	27-Feb-17	12-Feb-29	3,157	14,330.40	Fixed	12.5000	11.9500	106.0880	101.9815	111.6234	2,000,000
IFB 1/2018/20Y		KES000009109	19-Nov-18	25-Oct-38	6,699	36,787.30	Fixed	11.9500	11.4400	104.3115	103.1835	102.5303	2,000,000
IFB 1/2018/20Y		KES000009109	19-Nov-18	25-Oct-38	6,699	36,787.30	Fixed	11.9500	11.3400	104.9551	103.8061	102.5303	2,490,000
IFB 1/2019/25Y		KES000009760	25-Mar-19	22-Feb-44	8,645	18,828.65	Fixed	12.2000	12.2000	103.0384	99.9549	100.3142	2,500,000
IFB 1/2019/25Y		KES000009760	25-Mar-19	22-Feb-44	8,645	18,828.65	Fixed	12.2000	12.0137	104.3518	101.3518	100.3142	20,000,000
IFB 1/2019/16Y		KE6000005543	28-Oct-19	8-Oct-35	5,586	71,628.55	Fixed	11.7500	11.8000	101.4494	99.6417	99.3215	4,000,000
IFB 1/2019/16Y		KE6000005543	28-Oct-19	8-Oct-35	5,586	71,628.55	Fixed	11.7500	11.2700	104.9518	103.1441	99.3215	16,000,000
IFB 1/2020/8Y		KE6000008430	15-Apr-20	2-Apr-29	3,206	39,010.13	Fixed	10.8500	10.8700	101.9602	99.8737	97.0166	500,000
IFB 1/2020/8Y		KE6000008430	15-Apr-20	2-Apr-29	3,206	39,010.13	Fixed	10.8500	10.6900	102.7972	100.7107	97.0166	1,000,000
IFB 1/2020/8Y		KE6000008430	15-Apr-20	2-Apr-29	3,206	39,010.13	Fixed	10.8500	10.8800	101.9139	99.8274	97.0166	3,000,000
IFB 1/2020/8Y		KE6000008430	15-Apr-20	2-Apr-29	3,206	39,010.13	Fixed	10.8500	10.9700	101.4993	99.4128	97.0166	3,000,000
IFB 1/2020/8Y		KE6000008430	15-Apr-20	2-Apr-29	3,206	39,010.13	Fixed	10.8500	11.5000	99.1050	97.0185	97.0166	3,000,000
IFB 1/2020/8Y		KE6000008430	15-Apr-20	2-Apr-29	3,206	39,010.13	Fixed	10.8500	10.9000	101.8216	99.7351	97.0166	4,200,000
IFB 1/2020/8Y		KE6000008430	15-Apr-20	2-Apr-29	3,206	39,010.13	Fixed	10.8500	10.9000	101.8216	99.7351	97.0166	5,000,000
IFB 1/2020/8Y		KE6000008430	15-Apr-20	2-Apr-29	3,206	39,010.13	Fixed	10.8500	11.4000	99.5506	97.4641	97.0166	5,000,000
IFB 1/2020/8Y		KE6000008430	15-Apr-20	2-Apr-29	3,206	39,010.13	Fixed	10.8500	10.9300	101.6833	99.9968	97.0166	11,000,000
CORPORATE BONDS													
CBA FIXED MEDIUM TERM NOTE													
CBAIB.BD.38/12/20-0951-12.75		KE4000003923	22-Dec-14	14-Dec-20	175	7,000.00	FIXED	12.7500				106.0335	
EABL FIXED MEDIUM TERM NOTE													
EABL BD.38/09/22-0952-14.17		KES000007103	3-Apr-17	28-Mar-22	644	6,000.00	FIXED	14.1700				104.5935	
CHASE BANK FIXED MEDIUM T													
CHBD.BD.82/06/22-0944-13.5		KES000002104	10-Jun-15	2-Jun-22	710	4,822.40	FIXED	13.2500				100.0000	
REAL PEOPLE MEDIUM TERM NOTE													
RPBD.BD.06/08/18-0846-13.05		KES000002096	10-Aug-15	28-Feb-21	251	1,301.10	T.B (91) + 1.00%					90.0000	
RPBD.BD.03/06/20-0847-13.05		KES000003102	10-Aug-15	3-Aug-28	2,964	1,301.10	T.B (91) + 1.00%					101.5187	
FAMILY BANK MEDIUM TERM NOTE													
FBKB.BD.15/04/21-0848-13.75		KES000003783	26-Oct-15	18-Apr-21	301	1,297.10	FIXED	13.7500				100.0260	
FBKB.BD.15/04/21-0851-2.5		KES000003870	26-Oct-15	18-Apr-21	301	600.80	T.B (182) + 2.50%					94.7367	
FBKB.BD.15/04/21-0850-14		KES000003987	26-Oct-15	18-Apr-21	301	120.40	FIXED	14.0000				94.7367	
ACORN GREEN BOND MEDIUM TERM NOTE													
ACORN FXD		KE6000007093	8-Nov-19	8-Nov-24	1,600	786.00	FIXED	12.2500					

Turnover in Bonds	
Today	Previous
2,770,918,896	2,266,868,239

Total Deals	
Today	Previous
101	100

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.

FB: 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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