nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

June 25, 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 25, 2020
TWO YEAR BONDS													
FXD.1/2018/2Y		KE5000009323	28-Jan-19	25-Jan-21	214	31,120.85	Fixed	10.7010				101.3542	
FIVE YEAR BONDS													
FXD.2/2015/5Y		KE5000003094	30-Nov-15	23-Nov-20	151	30,873.85	Fixed	13.9200				102.6187	
FXD.1/2018/5Y		KE5000004548	25-Apr-18	18-Apr-21	298	19,544.20	Fixed	14.3340				104.3245	
FXD.2/2018/5Y		KE5000005107	25-Jul-18	19-Jul-21	389	24,395.30	Fixed	14.0690				105.0741	
FXD.3/2018/5Y		KE5000006416	26-Sep-18	20-Sep-21	1,111	23,051.05	Fixed	13.1125				104.7320	
FXD.1/2017/5Y		KE5000007434	28-Aug-17	22-Aug-22	788	29,599.15	Fixed	12.4650	9.8500	109.1335	104.9557	104.8677	200,000,000
FXD.1/2017/5Y		KE5000007434	28-Aug-17	22-Aug-22	788	29,599.15	Fixed	12.4650	9.8000	109.2322	105.0544	104.8677	100,000,000
FXD.2/2017/5Y		KE5000007784	23-Oct-17	17-Oct-22	844	20,712.10	Fixed	12.6170				111.2803	
FXD.1/2018/5Y		KE5000008218	26-Mar-18	20-Mar-23	998	30,796.55	Fixed	12.2990				105.9094	
FXD.1/2019/5Y		KE5000009547	25-Feb-19	18-Feb-24	1,334	65,359.50	Fixed	11.3040	10.5901	105.8792	102.0905	101.7605	100,000,000
FXD.2/2019/5Y		KE6000001086	13-May-19	6-May-24	1,411	39,201.40	Fixed	10.8720				99.1842	
FXD.3/2019/5Y		KE6000009766	16-Dec-19	9-Dec-24	1,628	28,485.25	Fixed	11.4920				101.8973	
FXD1/2020/5Y		KE6000008547	11-May-20	5-May-25	1,775	20,777.17	Fixed	11.6670				101.8763	
TEN YEAR BONDS													
FXD.2/2018/10Y	(Re-opened)	KE1000001998	1-Nov-18	19-Oct-20	116	33,387.90	Fixed	9.3070				100.3707	
FXD.1/2012/10Y	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	718	35,273.70	Fixed	12.7050				104.8318	
FXD.1/2013/10Y	(Re-opened)	KE2000006037	1-Jul-13	18-Jun-23	1,089	39,248.20	Fixed	12.3710				104.7278	
FXD.1/2014/10Y	(Re-opened)	KE3000008880	25-May-15	15-Jan-24	1,299	35,852.15	Fixed	12.1800				103.8935	
FXD.1/2016/10Y		KE5000006329	29-Aug-16	17-Aug-26	2,244	18,306.45	Fixed	10.0380				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		KE5000008762	27-Aug-18	14-Aug-28	2,872	40,884.60	Fixed	12.6860	11.7000	109.3089	109.0570	104.5243	200,000,000
FXD.2/2018/10Y		KE5000009216	17-Dec-18	4-Dec-28	3,084	32,767.15	Fixed	12.5020				101.5882	
FXD.1/2019/10Y		KE5000009653	25-Feb-19	12-Feb-29	3,154	92,044.00	Fixed	12.4380				101.4883	
FXD.2/2019/10Y		KE5000009977	15-Apr-19	2-Apr-29	3,203	51,325.00	Fixed	12.3000				100.8972	
FXD.3/2018/10Y		KE6000004876	19-Aug-18	6-Aug-28	3,329	45,005.05	Fixed	11.5170				95.3834	
FXD.4/2018/10Y		KE6000005659	25-Nov-18	12-Nov-28	3,427	36,426.55	Fixed	12.2800	12.0000	102.5752	101.5284	100.9709	250,000,000
FXD.4/2018/10Y		KE6000005659	25-Nov-18	12-Nov-28	3,427	36,426.55	Fixed	12.2800	12.1000	102.0158	100.9701	100.9709	945,000,000
FIFTEEN YEAR BONDS													
FXD1/2007/15Y		KE1000001345	26-Mar-07	7-Mar-22	620	3,654.60	Fixed	14.5000				106.6313	
FXD2/2007/15Y		KE1000001352	25-Jun-07	6-Jun-22	711	32,882.60	Fixed	13.5000				106.1111	
FXD3/2007/15Y	(Re-opened)	KE1000001360	26-Nov-07	7-Nov-22	865	32,958.10	Fixed	12.5000				105.6956	
FXD1/2008/15Y		KE1000001428	31-Mar-08	13-Mar-23	991	34,789.80	Fixed	12.5000				105.8101	
FXD1/2009/15Y		KE4000003436	26-Oct-09	7-Oct-24	1,565	31,952.45	Fixed	12.5000				104.6609	
FXD1/2010/15Y		KE4000003550	29-Mar-10	10-Mar-25	1,719	27,693.90	Fixed	10.2500				98.3678	
FXD2/2010/15Y	(Re-opened)	KE2000001358	25-Apr-11	6-Dec-25	1,992	13,513.10	Fixed	9.0000				90.3686	
FXD1/2012/15Y		KE4000003675	24-Sep-12	6-Sep-27	2,829	48,937.10	Fixed	11.0000				96.8071	
FXD1/2013/15Y	(Re-opened)	KE4000003780	25-Feb-13	7-Feb-28	2,783	42,138.45	Fixed	11.2500				97.3857	
FXD2/2013/15Y		KE4000003808	29-Apr-13	10-Apr-28	2,846	39,876.600	Fixed	12.0000	11.7000	103.6466	101.4708	100.7865	100,000,000
FXD1/2018/15Y		KE5000008432	28-May-18	8-May-33	5,277	49,254.850	Fixed	12.6500	12.4000	102.6404	101.5631	102.2108	500,000,000
FXD2/2018/15Y		KE5000008879	22-Oct-18	3-Oct-33	4,848	29,064.350	Fixed	12.7500	12.5000	103.8694	101.5576	101.8875	200,000,000
FXD1/2019/15Y		KE5000009430	28-Jan-19	8-Jan-34	4,946	30,966.650	Fixed	12.8570	12.5250	106.7388	103.4386	102.6064	300,000,000
FXD2/2019/15Y		KE6000001104	13-May-19	24-Apr-34	5,051	42,447.30	Fixed	12.7340	12.3500	104.0588	102.6845	101.1601	215,500,000
FXD2/2019/15Y		KE6000001104	13-May-19	24-Apr-34	5,051	42,447.30	Fixed	12.7340	12.5000	103.0625	101.4882	101.1601	229,000,000
FXD3/2019/15Y		KE6000001328	29-Jul-19	10-Jul-34	5,128	55,552.95	Fixed	12.3450				97.0779	
FXD1/2020/15Y		KE6000007218	25-Feb-20	5-Feb-35	5,338	5,191.25	Fixed	12.7580				101.0254	
TWENTY YEAR BOND													
FXD1/2008/20Y	(Re-opened)	KE1000001493	30-Jun-08	5-Jun-28	2,902	38,145.10	Fixed	13.7500				108.8818	
FXD1/2011/20Y	(Re-opened)	KE2000002176	30-May-11	5-May-31	3,860	9,265.80	Fixed	10.0000				87.1653	
FXD1/2012/20Y	(Re-opened)	KE4000002949	26-Nov-12	1-Nov-32	4,512	44,561.65	Fixed	12.0000				96.4261	
FXD1/2016/20Y		KE5000006543	26-Sep-16	1-Sep-36	5,812	12,761.20	Fixed	14.0000				104.3125	
FXD1/2018/20Y		KE5000008325	26-Mar-18	1-Mar-38	6,458	31,587.70	Fixed	13.2000				102.4468	
FXD2/2018/20Y		KE5000008855	30-Jul-18	5-Jul-38	6,584	15,846.65	Fixed	13.2000				100.8773	
FXD1/2019/20Y		KE5000009984	15-Apr-19	21-Mar-39	6,843	23,560.05	Fixed	12.8730				100.1166	
TWENTY FIVE YEAR BOND													
FXD1/2010/25Y	(Re-opened)	KE4000003089	28-Jun-10	28-May-35	5,450	20,192.50	Fixed	11.2500				91.2611	
FXD1/2018/25Y		KE5000008549	25-Jun-18	25-May-43	8,369	43,224.05	Fixed	13.4000				101.7984	
THIRTY YEAR BOND													
EDB.1/2011/30Y	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,515	28,144.70	Fixed	12.0000				92.8419	
INFRASTRUCTURE BONDS													
IFB.1/2009/12Y		KE4000003186	23-Feb-09	8-Feb-21	228	7,868.37	Fixed	12.5000				104.1666	
IFB.2/2009/12Y		KE4000003204	7-Dec-09	22-Nov-21	515	5,388.33	Fixed	12.0000				101.5126	
IFB.1/2011/12Y		KE2000002242	3-Oct-11	18-Sep-23	1,180	11,735.50	Fixed	12.0000				107.6921	
IFB.1/2013/12Y		KE3000008130	30-Sep-13	15-Sep-25	1,908	27,925.35	Fixed	11.0000				102.1932	
IFB.1/2014/12Y		KE4000001109	27-Oct-14	12-Oct-26	2,300	27,045.95	Fixed	11.0000				101.4048	
IFB.1/2015/9Y		KE5000004100	14-Dec-15	2-Dec-24	1,621	25,119.55	Fixed	11.0000				101.8977	
IFB.1/2015/12Y		KE4000001653	30-Mar-15	15-Mar-27	2,454	51,192.20	Fixed	11.0000	10.1500	104.9261	102.0854	101.8801	80,300,000
IFB.1/2016/9Y		KE5000004654	23-May-16	12-May-25	1,782	38,303.20	Fixed	12.5000				104.2944	
IFB.1/2016/15Y		KE5000006659	24-Oct-16	8-Oct-31	4,120	40,029.65	Fixed	12.0000				101.5365	
IFB.1/2017/12Y		KE5000006960	27-Feb-17	12-Feb-29	3,154	14,330.40	Fixed	12.5000				111.6234	
IFB.1/2017/7Y		KE5000007988	27-Nov-17	16-Nov-24	1,607	41,449.48	Fixed	12.5000	10.3002	107.1674	106.1528	104.7607	50,000,000
IFB.1/2018/10Y		KE5000008093	29-Jan-18	10-Jan-33	4,582	41,184.80	Fixed	12.5000				103.9680	
IFB.1/2018/20Y		KE5000009159	19-Nov-18	25-Oct-38	6,696	36,787.30	Fixed	11.9500				102.5303	
IFB.1/2019/25Y		KE5000009760	25-Mar-19	22-Feb-44	8,642	16,828.65	Fixed	12.2000				100.3142	
IFB.1/2019/16Y		KE6000005543	28-Oct-19	8-Oct-35	5,583	71,628.55	Fixed	11.7500				102.2681	
IFB.1/2020/8Y		KE6000008430	15-Apr-20	2-Apr-29	3,203	39,010.13	Fixed	10.8500	11.3250	99.9774	97.8014	97.4650	200,000,000
IFB.1/2020/8Y		KE6000008430	15-Apr-20	2-Apr-29	3,203	39,010.13	Fixed	10.8500	11.2500	100.3449	98.1391	97.4650	200,000,000
IFB.1/2020/8Y		KE6000008653	3-Jun-20	29-May-28	2,160	19,275.46	Fixed	10.2000	10.6000	99.2997	98.6272	98.7955	200,000,000
MAB2/2017/3		KE5000007210	11-Sep-17	7-Sep-20	74	891.35	Fixed	10.0000	10.0000	102.9400	100.0000	100.0000	728,644
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD.1/2017/10Y		KE5000007327	31-Jul-17	19-Jul-27	3,078	35,174.40	Fixed	12.9660	11.0100	114.7722	109.4281	102.5970	300,000
FXD2/2018/15Y		KE6000001104	13-May-19	24-Apr-34	5,051	42,447.30	Fixed	12.7340	12.8000	101.1142	99.5399	101.1601	5,000,000
FXD2/2019/15Y		KE6000001104	13-May-19	24-Apr-34	5,051	42,447.30	Fixed	12.7340	12.5552	102.6898	101.1253	101.1601	33,500,000
FXD1/2008/20Y	(Re-opened)	KE1000001493	30-Jun-08	5-Jun-28	2,902	38,145.10	Fixed	13.7500	11.7700	119.4307	110.0530	108.8818	20,000,000
IFB.2/2009/12Y		KE4000003204	7-Dec-09	22-Nov-21	515	5,388.33	Fixed	12.0000	10.4000	103.0565	102.0345	101.5126	11,880,000
IFB.1/2011/12Y		KE2000002242	3-Oct-11	18-Sep-23	1,180	11,735.50	Fixed	12.0000	9.7000	109.3326	106.2337	107.6921	25,750,000
IFB.1/2013/12Y		KE3000008130	30-Sep-13	15-Sep-25	1,908	27,925.35	Fixed	11.0000	10.5000	104.1500	101.3993	102.1932	14,450,000
IFB.1/2015/9Y		KE5000004100	14-Dec-15	2-Dec-24	1,621	25,119.55	Fixed	11.0000	9.0400	104.5096	103.9959	101.8977	1,000,000
IFB.1/2015/9Y		KE5000004100	14-Dec-15	2-Dec-24	1,621	25,119.55	Fixed	11.0000	9.0400	104.5096	103.9959	101.8977	3,300,000
IFB.1/2015/9Y		KE5000004100	14-Dec-15	2-Dec-24	1,621	25,119.55	Fixed	11.0000	9.0400	104.5096	103.9959	101.8977	5,700,000
IFB.1/2018/20Y		KE5000009159	19-Nov-18	25-Oct-38	6,696	36,787.30	Fixed	11.9500	11.6400	103.1386	101.8911	102.5303	200,000
IFB.1/2019/25Y		KE5000009760	25-Mar-19	22-Feb-44	8,642	16,828.65	Fixed	12.2000	12.3900	101.7624	98.6119	100.3142	5,000,000
IFB.1/2019/25Y		KE5000009760	25-Mar-19	22-Feb-44	8,642	16,828.65	Fixed	12.2000	12.0000	104.5524	101.4519	100.3142	16,000,000
IFB.1/2019/16Y		KE6000005543	28-Oct-19	8-Oct-35	5,583	71,628.55	Fixed	11.7500	11.3000	104.8436	102.9391	102.2681	500,000
IFB.1/2019/16Y		KE6000005543	28-Oct-19	8-Oct-35	5,583	71,628.55	Fixed	11.7500	11.3750	104.3720	102.4875	102.2681	4,200,000
IFB.1/2020/8Y		KE6000008430	15-Apr-20	2-Apr-29	3,203	39,010.13	Fixed	10.8500	10.9100	101.8646	99.6846	97.4650	300,000
IFB.1/2020/8Y		KE6000008430	15-Apr-20	2-Apr-29	3,203	39,010.13	Fixed	10.8500	10.5000	103.7789	101.6029	97.4650	400,000
IFB.1/2020/8Y		KE6000008430	15-Apr-20	2-Apr-29	3,203	39,010.13	Fixed	10.8500	11.0000	101.4511	99.2751	97.4650	1,000,000
IFB.1/2020/8Y		KE6000008430	15-Apr-20	2-Apr-29	3,203	39,010.13	Fixed	10.8500	10.8300	102.2342	100.0582	97.4650	5,000,000
IFB.1/2020/8Y		KE6000008430	15-Apr-20	2-Apr-29	3,203	39,010.13	Fixed	10.8500	11.5000	99.1964	97.0204	97.4650	5,600,000
IFB.1/2020/8Y		KE6000008430	15-Apr-20	2-Apr-29	3,203	39,010.13	Fixed	10.8500	10.8200	102.2805	100.1045	97.4650	6,000,000
IFB.1/2020/8Y		KE6000008430	15-Apr-20	2-Apr-29	3,203	39,010.13	Fixed	10.8500	10.6000	103.3073	101.1313	97.4650	8,000,000
IFB.1/2020/8Y		KE6000008430	15-Apr-20	2-Apr-29	3,203	39,010.13	Fixed	10.8500	11.3838	99.7140	97.5380	97.4650	8,000,000
IFB.1/2020/8Y		KE6000008430	15-Apr-20	2-Apr-29	3,203	39,010.13	Fixed	10.8500	10.6200	103.2134	101.0374	97.4650	13,000,000
IFB.1/2020/8Y		KE6000008430	15-Apr-20	2-Apr-29	3,203	39,010.13	Fixed	10.8500	10.6800	102.9323	100.7563	97.4650	15,800,000
IFB.1/2020/8Y		KE6000008430	15-Apr-20	2-Apr-29	3,203	39,010.13	Fixed	10.8500	11.1000	100.9944	98.8184	97.4650	20,000,000
IFB.1/2020/8Y		KE6000008653	3-Jun-20	29-May-28	2,160	19,275.46	Fixed	10.2000	10.0000	101.3489	100.6744	98.7955	9,250,000
CORPORATE BONDS													
CBA FIXED MEDIUM TERM NOTE					-								
CBAB.80.14/12/20-0943-12.25		KE4000003923	22-Dec-14	14-Dec-20	172	7,000.00	FIXED	12.7500				106.0335	
EABL FIXED MEDIUM TERM NOTE					-								
EABL.80.28/03/22-0952-14.17		KE5000007103	3-Apr-17	28-Mar-22	647	6,000.00	FIXED	14.1700				104.5935	
CHASE BANK FIXED MEDIUM S					-								
CHBO.80.02/06/22-0944-13.5		KE5000002104	10-Jun-15	2-Jun-22	707	4,822.40	FIXED	13.2500				100.0000	
REAL PEOPLE MEDIUM TERM NOTE					-								
RPM0.80.06/08/18-0946-13.65		KE5000002096	10-Aug-15	28-Feb-21	248	1,301.10	T.B (91) + 1.00%					90.0000	
RPM0.80.03/08/20-0947-13.65		KE5000003102	10-Aug-15	3-Aug-20	2,961	1,301.10	T.B (91) + 1.00%					101.5187	
FAMILY BANK MEDIUM TERM NOTE					-								
FBKB.80.19/04/21-0948-13.75		KE5000003763	26-Oct-15	19-Apr-21	298	1,297.10	FIXED	13.7500				100.0260	
FBKB.80.19/04/21-0951-2.5		KE5000003870	26-Oct-15	19-Apr-21	298	600.80	T.B (182) + 2.50%					94.7367	
FBKB.80.19/04/21-0950-14		KE5000003987	26-Oct-15	19-Apr-21	298	120.40	FIXED	14.0000				94.7367	
ACORN GREEN BOND MEDIUM TERM NOTE					-								
ACORN.FXD		KE6000007093	8-Nov-19	8-Nov-24	1,597	786.00	FIXED	12.2500					

Turnover in Bonds	
Today	Previous
4,305,658,644	3,202,509,522

Total Deals	
Today	Previous
139	139

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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