BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

June 26, 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 26, 2020
TWO YEAR BONDS													
FXD 1/2018/2Yr		KE5000009323	28-Jan-19	25-Jan-21	213	31,120.85	Fixed	10.7010				101.3542	
FIVE YEAR BONDS													
FXD 2/2015/5Yr		KE5000003094	30-Nov-15	23-Nov-20	150	30,673.85	Fixed	13.9200				102.6187	
FXD 1/2016/5Yr		KE5000004548	20-Apr-16	19-Apr-21	297	19,544.20	Fixed	14.3340				104.3245	
FXD 2/2016/5Yr		KE5000005107	25-Jul-16	19-Jul-21	388	24,395.30	Fixed	14.0690				105.0741	
FXD 3/2016/5Yr		KE5000006436	26-Sep-16	20-Sep-21	1,111	23,051.05	Fixed	13.1125				104.7320	
FXD 1/2017/5Yr		KE5000007434	28-Aug-17	22-Aug-22	787	29,599.15	Fixed	12.4650	9.8000	109.2609	105.0488	105.0544	200,000,000
FXD 2/2017/5Yr		KE5000007764	23-Oct-17	17-Oct-22	843	20,712.10	Fixed	12.5170				111.2803	
FXD 1/2018/5Yr		KE5000008218	20-Mar-18	20-Mar-23	997	30,795.55	Fixed	12.2990				105.9094	
FXD 1/2018/5Yr		KE5000009547	26-Feb-19	19-Feb-24	1,333	65,359.50	Fixed	11.3040				102.0905	
FXD 2/2018/5Yr		KE6000005196	13-May-19	6-May-24	1,410	39,201.40	Fixed	10.8720				99.1942	
FXD 3/2018/5Yr		KE6000005766	16-Dec-19	9-Dec-24	1,827	45,012.60	Fixed	11.4920				101.6973	
FXD1/2020/5Yr		KE6000008547	11-May-20	5-May-25	1,774	20,777.17	Fixed	11.6670	11.0000	103.7229	102.2480	101.8783	400,000,000
FXD1/2020/5Yr		KE6000008547	11-May-20	5-May-25	1,774	20,777.17	Fixed	11.6670	10.8000	104.6654	103.1910	101.8783	120,000,000
FXD1/2020/5Yr		KE6000008547	11-May-20	5-May-25	1,774	20,777.17	Fixed	11.6670	11.0000	103.9105	102.4361	101.8783	100,000,000
TEN YEAR BONDS													
FXD 2/2010/10Yr	(Re-opened)	KE1000001998	1-Nov-10	19-Oct-20	115	33,387.90	Fixed	9.3070				100.3707	
FXD 1/2012/10Yr	(Re-opened)	KE2000002358	25-Jun-12	12-Jun-22	717	35,273.70	Fixed	12.7050				104.8318	
FXD 1/2013/10Yr	(Re-opened)	KE2000006037	1-Jul-13	19-Jun-23	1,088	39,248.20	Fixed	12.3710				104.7276	
FXD 1/2014/10Yr	(Re-opened)	KE3000008890	25-May-15	15-Jan-24	1,298	35,852.15	Fixed	12.1800				103.6935	
FXD 1/2016/10Yr		KE5000006329	29-Aug-16	17-Aug-26	2,243	18,306.45	Fixed	15.0380				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		KE5000008792	27-Aug-18	14-Aug-28	3,471	40,584.60	Fixed	12.6860				105.0570	
FXD 2/2018/10Yr		KE5000009216	17-Dec-18	4-Dec-28	3,083	32,767.15	Fixed	12.5020				101.5682	
FXD 1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	3,153	52,044.00	Fixed	12.4360	11.7500	107.8414	103.6364	101.4883	200,000,000
FXD 2/2019/10Yr		KE5000009877	15-Apr-19	2-Apr-29	3,202	61,329.00	Fixed	12.3000				100.8872	
FXD 3/2019/10Yr		KE6000004876	19-Aug-19	6-Aug-29	3,328	45,009.05	Fixed	11.5170				95.9834	
FXD 4/2019/10Yr		KE6000005659	25-Nov-19	12-Nov-29	3,426	69,222.44	Fixed	12.2800	12.1000	102.0489	100.9693	100.8701	55,000,000
FXD 4/2019/10Yr		KE6000005659	25-Nov-19	12-Nov-29	3,426	69,222.44	Fixed	12.2800	12.0000	102.6080	101.5284	100.8701	400,000,000
FIFTEEN YEAR BONDS													
FXD1/2007/15Yr		KE1000001345	26-Mar-07	7-Mar-22	619	3,654.60	Fixed	14.5000				106.6313	
FXD2/2007/15Yr		KE1000001352	25-Jun-07	6-Jun-22	710	32,682.60	Fixed	13.5000				106.1111	
FXD3/2007/15Yr	(Re-opened)	KE1000001360	26-Nov-07	7-Nov-22	864	32,958.10	Fixed	12.5000				105.6956	
FXD1/2008/15Yr		KE1000001428	31-Mar-08	13-Mar-23	990	34,789.80	Fixed	12.5000				105.8101	
FXD1/2008/15Yr		KE4000003436	26-Oct-09	7-Oct-24	1,564	31,952.45	Fixed	12.5000				104.6609	
FXD1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	1,718	27,693.90	Fixed	10.2500				98.3678	
FXD2/2010/15Yr	(Re-opened)	KE2000001558	20-Apr-11	8-Dec-25	1,991	13,513.10	Fixed	9.0000				90.3686	
FXD1/2012/15Yr		KE4000003675	24-Sep-12	6-Sep-27	2,626	48,937.10	Fixed	11.0000				96.8071	
FXD1/2013/15Yr	(Re-opened)	KE4000003780	25-Feb-13	7-Feb-28	2,782	42,138.45	Fixed	11.2500				97.3857	
FXD2/2013/15Yr		KE4000003808	29-Apr-13	16-Apr-28	2,845	39,878.600	Fixed	12.0000	11.5000	104.7033	102.4945	101.4708	100,000,000
FXD1/2018/15Yr		KE5000008432	28-May-18	9-May-33	5,277	49,254.850	Fixed	12.6500	12.3000	103.3212	102.2081	101.3631	900,000,000
FXD1/2018/15Yr		KE5000008432	28-May-18	9-May-33	5,277	49,254.850	Fixed	12.6500	12.2000	103.9742	102.8621	101.3631	285,000,000
FXD2/2018/15Yr		KE5000008879	22-Oct-18	3-Oct-33	4,847	29,064.350	Fixed	12.7500	12.3000	105.2148	102.8680	101.5576	200,000,000
FXD1/2019/15Yr		KE5000009430	28-Jan-19	9-Jan-34	4,945	30,566.650	Fixed	12.8970				103.4386	
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	5,050	42,447.30	Fixed	12.7345	12.5500	102.7681	101.1589	101.4862	150,000,000
FXD3/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	5,127	50,552.95	Fixed	12.3400				97.0779	
FXD1/2020/15Yr		KE6000007218	25-Feb-20	5-Feb-35	5,337	5,191.25	Fixed	12.7560				101.0254	
TWENTY YEAR BOND													
FXD1/2008/20Yr	(Re-opened)	KE1000001493	30-Jun-08	5-Jun-28	2,901	38,145.10	Fixed	13.7500				108.8818	
FXD1/2011/20Yr	(Re-opened)	KE2000002176	30-May-11	5-May-31	3,965	9,365.80	Fixed	10.0000				87.1653	
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	1-Nov-32	4,511	44,581.65	Fixed	12.0000				96.4261	
FXD1/2016/20Yr		KE5000005543	26-Sep-16	1-Sep-36	5,911	12,761.20	Fixed	14.0000				104.3125	
FXD2/2018/20Yr		KE5000008325	20-Mar-18	1-Mar-38	6,457	31,587.70	Fixed	13.2000				102.4458	
FXD2/2018/20Yr		KE5000008655	30-Jul-18	5-Jul-38	6,583	15,846.65	Fixed	13.2000				100.9773	
FXD1/2019/20Yr		KE5000009964	15-Apr-19	21-Mar-39	6,842	23,560.05	Fixed	12.8730				100.1166	
TWENTY FIVE YEAR BOND													
FXD1/2010/25Yr	(Re-opened)	KE4000003089	28-Jun-10	28-May-35	5,449	20,192.50	Fixed	11.2500				91.2611	
FXD1/2018/25Yr		KE5000008649	25-Jun-18	25-May-43	8,368	43,224.05	Fixed	13.4000				101.7984	
THIRTY YEAR BOND													
SOB 1/2011/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,514	28,144.70	Fixed	12.0000				92.8419	
INFRASTRUCTURE BONDS													
IFB 1/2008/12Yr		KE4000003196	23-Feb-09	8-Feb-21	227	7,868.37	Fixed	12.5000				104.1666	
IFB 2/2008/12Yr		KE4000003204	7-Dec-09	22-Nov-21	514	5,388.33	Fixed	12.0000				101.5126	
IFB 1/2011/12Yr		KE2000002242	3-Oct-11	18-Sep-23	1,179	11,735.50	Fixed	12.0000				107.6921	
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	1,907	27,925.35	Fixed	11.0000				102.1932	
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	2,299	27,046.95	Fixed	11.0000				101.4048	
IFB 1/2015/8Yr		KE5000004100	14-Dec-15	2-Dec-24	1,620	25,119.55	Fixed	11.0000				101.8977	
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,453	51,192.20	Fixed	11.0000	10.4231	104.2645	101.3936	102.0854	266,150,000
IFB 1/2016/8Yr		KE5000004654	23-May-16	12-May-25	1,781	36,303.20	Fixed	12.5000				104.2944	
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	5-Oct-31	4,119	40,029.65	Fixed	12.0000				101.5385	
IFB 1/2017/12Yr		KE5000006980	27-Feb-17	12-Feb-29	3,153	14,330.40	Fixed	12.5000				111.6234	
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	18-Nov-24	1,606	41,449.46	Fixed	12.5000				106.1028	
IFB 1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,581	41,184.80	Fixed	12.5000				103.9680	
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,895	36,787.30	Fixed	11.9500				102.5303	
IFB 1/2019/25Yr		KE5000009780	25-Mar-19	22-Feb-44	6,641	16,828.65	Fixed	12.2000				100.3142	
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,582	71,028.55	Fixed	11.7500				102.2681	
IFB 1/2020/8Yr		KE6000008430	15-Apr-20	2-Apr-29	3,202	39,010.13	Fixed	10.8500	10.6492	103.1489	100.9431	98.1391	50,000,000
IFB 1/2020/8Yr		KE6000008430	15-Apr-20	2-Apr-29	3,202	39,010.13	Fixed	10.8500	11.2500	100.3449	98.1391	98.1391	200,000,000
IFB 1/2020/8Yr		KE6000008430	15-Apr-20	2-Apr-29	3,202	39,010.13	Fixed	10.8500	11.2000	100.5707	98.3649	98.1391	100,000,000
IFB 1/2020/8Yr		KE6000008653	3-Jun-20	25-May-28	2,159	19,275.46	Fixed	10.2000	10.4000	100.0036	99.3031	98.6272	275,000,000
IFB 1/2020/8Yr		KE6000008653	3-Jun-20	25-May-28	2,159	19,275.46	Fixed	10.2000	10.6000	99.3279	98.6272	98.6272	400,000,000
MAB2/2017/3		KE5000007210	11-Sep-17	7-Sep-20	73	891.35	Fixed	10.0000	10.0000	102.9700	100.0000	100.0000	237,367
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD 1/2019/2Yr		KE5000009323	28-Jan-19	25-Jan-21	213	31,120.85	Fixed	10.7010	8.6028	105.5961	101.1569	101.3542	4,000,000
FXD 2/2015/5Yr		KE5000003094	30-Nov-15	23-Nov-20	150	30,673.85	Fixed	13.9200	7.6724	103.6924	102.4887	102.6187	4,500,000
FXD 1/2016/5Yr		KE5000004548	20-Apr-16	19-Apr-21	297	19,544.20	Fixed	14.3340	8.6456	106.9776	104.3392	104.3245	2,000,000
FXD 3/2018/5Yr		KE6000005766	16-Dec-19	9-Dec-24	1,827	45,012.60	Fixed	11.4920	11.1888	101.3826	101.0353	101.6973	20,000,000
FXD 1/2018/10Yr		KE5000008792	27-Aug-18	14-Aug-28	3,471	40,584.60	Fixed	12.6860	12.5000	105.1794	100.8926	105.0570	3,000,000
FXD 4/2019/10Yr		KE6000005659	25-Nov-19	12-Nov-29	3,426	69,222.44	Fixed	12.2800	12.4061	100.3639	99.2843	100.8701	19,500,000
IFB 2/2008/12Yr		KE4000003204	7-Dec-09	22-Nov-21	514	5,388.33	Fixed	12.0000	9.7205	103.9760	102.9211	101.5126	11,860,000
IFB 1/2011/12Yr		KE2000002242	3-Oct-11	18-Sep-23	1,179	11,735.50	Fixed	12.0000	11.9623	103.1872	100.0553	107.6921	1,550,000
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,453	51,192.20	Fixed	11.0000	10.4231	104.2645	101.3936	102.0854	16,100,000
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,453	51,192.20	Fixed	11.0000	10.0500	105.2095	102.3386	102.0854	27,500,000
IFB 1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,581	41,184.80	Fixed	12.5000	11.1500	113.2881	108.1927	103.9680	500,000
IFB 1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,581	41,184.80	Fixed	12.5000	11.0000	114.2509	109.0655	103.9680	2,000,000
IFB 1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,581	41,184.80	Fixed	12.5000	11.0000	114.2509	109.0655	103.9680	3,000,000
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,895	36,787.30	Fixed	11.9500	11.5200	103.9288	102.6484	102.5303	2,000,000
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,895	36,787.30	Fixed	11.9500	11.3600	104.9533	103.6729	102.5303	10,000,000
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,895	36,787.30	Fixed	11.9500	11.6500	103.1079	101.8275	102.5303	35,000,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,582	71,028.55	Fixed	11.7500	11.2300	105.3500	103.4132	102.2681	1,000,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,582	71,028.55	Fixed	11.7500	11.2300	105.3500	103.4132	102.2681	1,400,000
IFB 1/2020/8Yr		KE6000008430	15-Apr-20	2-Apr-29	3,202	39,010.13	Fixed	10.8500	11.0000	101.4809	99.2751	98.1391	200,000
IFB 1/2020/8Yr		KE6000008430	15-Apr-20	2-Apr-29	3,202	39,010.13	Fixed	10.8500	10.8800	102.0327	99.8269	98.1391	200,000
IFB 1/2020/8Yr		KE6000008430	15-Apr-20	2-Apr-29	3,202	39,010.13	Fixed	10.8500	10.5062	103.7787	101.5729	98.1391	400,000
IFB 1/2020/8Yr		KE6000008430	15-Apr-20	2-Apr-29	3,202	39,010.13	Fixed	10.8500	11.0000	101.4809	99.2751	98.1391	400,000
IFB 1/2020/8Yr		KE6000008430	15-Apr-20	2-Apr-29	3,202	39,010.13	Fixed	10.8500	11.4092	99.6719	97.4661	98.1391	900,000
IFB 1/2020/8Yr		KE6000008430	15-Apr-20	2-Apr-29	3,202	39,010.13	Fixed	10.8500	10.5892	103.4307	101.2249	98.1391	1,500,000
IFB 1/2020/8Yr		KE6000008430	15-Apr-20	2-Apr-29	3,202	39,010.13	Fixed	10.8500	10.5793	103.4778	101.2720	98.1391	2,000,000
IFB 1/2020/8Yr		KE6000008430	15-Apr-20	2-Apr-29	3,202	39,010.13	Fixed	10.8500	10.8092	102.4028	100.1970	98.1391	4,500,000
IFB 1/2020/8Yr		KE6000008430	15-Apr-20	2-Apr-29	3,202	39,010.13	Fixed	10.8500	10.7092	102.8682	100.6624	98.1391	5,000,000
IFB 1/2020/8Yr		KE6000008430	15-Apr-20	2-Apr-29	3,202	39,010.13	Fixed	10.8500	10.5892	103.4307	101.2249	98.1391	5,000,000
IFB 1/2020/8Yr		KE6000008430	15-Apr-20	2-Apr-29	3,202	39,010.13	Fixed	10.8500	10.7792	102.5432	100.3364	98.1391	7,800,000
IFB 2/2020/8Yr		KE6000008430	15-Apr-20	2-Apr-29	3,202	39,010.13	Fixed	10.8500	10.5892	103.5248	101.3180	98.1391	20,400,000
IFB 1/2020/6Yr		KE6000008653	3-Jun-20	25-May-26	2,159	19,275.46	Fixed	10.2000	10.0000	101.3741	100.6736	98.6272	5,800,000
CORPORATE BONDS													
CBA FIXED MEDIUM TERM NOTE						-							
CBAB BD-14/12/30-0043-12.75		KE4000003923	22-Dec-14	14-Dec-20	171	7,000.00	FIXED	12.7500				106.0335	
EABL FIXED MEDIUM TERM NOTE						-							
EABL BD-28/09/22-0052-14.17		KE5000007103	3-Apr-17	28-Mar-22	640	6,000.00	FIXED	14.1700				104.5935	
CHASE BANK FIXED MEDIUM						-							
CHBO BD-30/06/22-0044-13.5		KE5000002104	10-Jun-15	2-Jun-22	706	4,822.40	FIXED	13.2500				100.0000	
REAL PEOPLE MEDIUM TERM NOTE						-							
RPB2 BD-06/09/16-0046-13.05		KE5000002096	10-Aug-15	28-Feb-21	247	1,301.10	T-B (91) + 1.00%					90.0000	
RPB3 BD-03/08/20-0047-13.65		KE5000003102	10-Aug-15	3-Aug-28	2,960	1,301.10	T-B (91) + 1.00%					101.5187	
FAMILY BANK MEDIUM TERM NOTE						-							
FBKB.BD-15/04/21-0049-13.75		KE5000003763	26-Oct-15	19-Apr-21	297	1,297.10	FIXED	13.7500				100.0260	
FBKB.BD-15/04/21-0051-2.5		KE5000003870	26-Oct-15	19-Apr-21	297	600.80	T-B (182) + 2.50%					94.7367	
FBKB.BD-15/04/21-0050-14		KE5000003987	26-Oct-15	19-Apr-21	297	120.40	FIXED	14.0000				94.7367	
ACORN GREEN BOND MEDIUM TERM NOTE						-							
ACORN FXD		KE6000007093	8-Nov-19	8-Nov-24	1,596	786.00	FIXED	12.2500					

Turnover in Bonds.	
Today	Previous
4,826,517,367	4,365,659,644

Total Deals	
Today	Previous
155	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

DISCLAIMER: Utmost care has been taken in the preparation of this report. However, the Nairobi Securities Exchange does not warrant accuracy,adequacy or completeness of this information- and expressly disclaims liability for errors or omissions in this information. No warranty of any kind, implied, express or statutory is given in conjunction with the information.