nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

June 30, 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 30, 2020
TWO YEAR BONDS													
FXD.1/2018/2Y		KE5000009323	28-Jan-19	25-Jan-21	209	31,120.85	Fixed	10.7010				101.3542	
FIVE YEAR BONDS													
FXD.2/2015/5Y		KE5000003094	30-Nov-15	23-Nov-20	146	30,873.85	Fixed	13.9200				102.6187	
FXD.1/2018/5Y		KE5000004548	25-Apr-18	19-Apr-21	293	19,544.20	Fixed	14.3340				104.3245	
FXD.2/2018/5Y		KE5000005107	25-Jul-18	19-Jul-21	384	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	783	29,599.15	Fixed	12.4650				105.0488	
FXD.2/2017/5Y		KE5000007764	23-Oct-17	17-Oct-22	839	20,712.10	Fixed	12.5170				111.2803	
FXD.1/2018/5Y		KE5000008218	26-Mar-18	20-Mar-23	993	30,786.55	Fixed	12.2990				105.9094	
FXD.1/2019/5Y		KE5000009547	25-Feb-19	19-Feb-24	1,329	65,359.50	Fixed	11.3040	10.6000	105.9996	102.0556	102.0905	240,000,000
FXD.2/2019/5Y		KE6000001596	13-May-19	8-May-24	1,406	39,201.40	Fixed	10.8725				99.1542	
FXD.3/2019/5Y		KE6000005766	16-Dec-19	9-Dec-24	1,623	45,012.60	Fixed	11.4920				101.6973	
FXD1/2020/5Y		KE6000008547	11-May-20	5-May-25	1,770	20,777.17	Fixed	11.6870				102.4361	
TEN YEAR BONDS													
FXD.2/2018/10Y	(Re-opened)	KE1000001998	1-Nov-18	18-Oct-28	111	33,387.90	Fixed	9.3070				100.3707	
FXD.1/2012/15Yr	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	713	35,273.70	Fixed	12.7080				104.8318	
FXD.1/2013/15Yr	(Re-opened)	KE2000006037	1-Jul-13	19-Jun-23	1,084	39,248.20	Fixed	12.3710				104.7276	
FXD.1/2014/15Yr	(Re-opened)	KE3000008880	25-May-15	15-Jan-24	1,294	35,852.15	Fixed	12.1800	11.0650	108.6100	103.1892	103.6935	100,000,000
FXD.1/2016/15Yr		KE5000006329	29-Aug-16	17-Aug-26	2,239	18,306.45	Fixed	15.0390				116.7525	
FXD.1/2017/15Yr		KE5000007327	31-Jul-17	19-Jul-27	2,078	35,174.40	Fixed	12.9660				102.5970	
FXD.1/2018/15Yr		KE5000008782	27-Aug-18	14-Aug-28	2,967	40,584.60	Fixed	12.6860				105.0570	
FXD.2/2018/15Yr		KE5000009216	17-Dec-18	4-Dec-28	3,079	32,767.19	Fixed	12.9020				101.5682	
FXD.1/2019/15Yr		KE5000009653	25-Feb-19	12-Feb-29	3,149	52,044.00	Fixed	12.4380				103.6384	
FXD.2/2019/15Yr		KE5000009877	15-Apr-19	2-Apr-29	3,198	51,325.00	Fixed	12.3000				100.8972	
FXD.3/2019/15Yr		KE6000004875	19-Aug-19	6-Aug-29	3,324	45,005.05	Fixed	11.9170				99.9834	
FXD.4/2019/15Yr		KE6000005659	25-Nov-19	12-Nov-29	3,422	69,222.44	Fixed	12.2850	11.9500	103.0205	101.8060	101.5284	300,000,000
FXD.4/2019/15Yr		KE6000005659	25-Nov-19	12-Nov-29	3,422	69,222.44	Fixed	12.2850	12.1000	102.1807	100.9662	101.5284	100,000,000
FIFTEEN YEAR BONDS													
FXD1/2007/15Yr		KE1000001349	26-Mar-07	7-Mar-22	615	3,654.62	Fixed	14.5000				106.6313	
FXD2/2007/15Yr		KE1000001352	25-Jun-07	6-Jun-22	706	32,682.60	Fixed	13.5000				106.1111	
FXD3/2007/15Yr	(Re-opened)	KE1000001360	26-Nov-07	7-Nov-22	860	32,958.10	Fixed	12.5000				105.6956	
FXD1/2008/15Yr		KE1000001428	31-Mar-08	18-Mar-23	988	34,789.80	Fixed	12.5000				105.8101	
FXD1/2009/15Yr		KE4000003436	26-Oct-09	7-Oct-24	1,560	31,852.45	Fixed	12.5000				104.6609	
FXD1/2010/15Yr		KE4000003550	29-Mar-10	15-Mar-25	1,714	27,693.90	Fixed	10.2500				97.7964	
FXD2/2010/15Yr	(Re-opened)	KE2000001558	20-Apr-11	8-Dec-25	1,987	13,613.10	Fixed	9.0000				90.3686	
FXD1/2012/15Yr		KE4000003675	24-Sep-12	6-Sep-27	2,624	48,937.10	Fixed	11.0000				96.8071	
FXD1/2013/15Yr	(Re-opened)	KE4000003760	25-Feb-13	7-Feb-28	2,778	42,138.45	Fixed	11.2500	11.6000	102.3694	98.2279	97.3857	300,000,000
FXD2/2013/15Yr		KE4000003808	29-Apr-13	10-Apr-28	2,841	39,876.600	Fixed	12.0000				102.4945	
FXD1/2014/15Yr		KE5000008432	28-May-18	9-May-33	5,277	49,254.850	Fixed	12.6500	12.1000	104.7688	103.5177	102.8621	300,000,000
FXD1/2018/15Yr		KE5000008432	28-May-18	9-May-33	5,277	49,254.850	Fixed	12.6500	12.2207	103.9740	102.7229	102.8621	100,000,000
FXD2/2018/15Yr		KE5000008879	22-Oct-18	3-Oct-33	4,843	29,084.350	Fixed	12.7500				102.8680	
FXD1/2019/15Yr		KE5000009430	28-Jan-19	8-Jan-34	4,941	30,966.650	Fixed	12.8570	12.3292	108.9156	103.4408	103.4388	300,000,000
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	5,046	42,447.30	Fixed	12.7340				101.1589	
FXD3/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	5,123	50,852.95	Fixed	12.3450				97.0779	
FXD1/2020/15Yr		KE6000007218	25-Feb-20	5-Feb-35	5,333	5,191.25	Fixed	12.7560				101.0254	
TWENTY YEAR BOND													
FXD1/2008/20Yr	(Re-opened)	KE1000001493	30-Jun-08	5-Jun-28	2,897	38,145.10	Fixed	13.7500				108.8518	
FXD1/2011/20Yr	(Re-opened)	KE2000002178	30-May-11	4-May-31	3,961	9,365.80	Fixed	10.0000				87.1653	
FXD1/2012/20Yr	(Re-opened)	KE4000003949	28-Nov-12	1-Nov-32	4,507	44,581.65	Fixed	12.0000				96.4261	
FXD1/2015/20Yr		KE5000006543	26-Sep-16	1-Sep-36	5,907	12,761.20	Fixed	14.0000				104.3129	
FXD1/2016/20Yr		KE5000008325	26-Mar-18	1-Mar-38	6,453	31,587.70	Fixed	13.2000				102.4468	
FXD2/2016/20Yr		KE5000008655	30-Jul-18	5-Jul-38	6,579	15,846.65	Fixed	13.2000				100.9773	
FXD1/2019/20Yr		KE5000009984	15-Apr-19	21-Mar-39	6,838	23,560.05	Fixed	12.8790				100.1166	
TWENTY FIVE YEAR BOND													
FXD1/2019/25Yr	(Re-opened)	KE4000003089	28-Jun-19	28-May-35	5,445	20,192.50	Fixed	11.2500				91.2611	
FXD1/2018/25Yr		KE5000008549	25-Jun-18	29-May-43	8,364	43,224.05	Fixed	13.4000				101.7984	
THIRTY YEAR BOND													
SDB 1/2011/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,510	28,144.70	Fixed	12.0000				92.8419	
INFRASTRUCTURE BONDS													
IFB.1/2009/12Yr		KE4000003196	23-Feb-09	8-Feb-21	223	7,868.37	Fixed	12.5000				104.1665	
IFB.2/2009/12Yr		KE4000003204	7-Dec-09	22-Nov-21	510	5,388.33	Fixed	12.0000				101.5126	
IFB.1/2011/12Yr		KE2000002242	3-Oct-11	18-Sep-23	1,175	11,735.50	Fixed	12.0000				107.6921	
IFB.1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	1,903	27,605.35	Fixed	11.0000				102.1932	
IFB.1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	2,295	27,045.95	Fixed	11.0000				101.4048	
IFB.1/2015/9Yr		KE5000004100	14-Dec-15	2-Dec-24	1,616	25,119.55	Fixed	11.0000				101.8977	
IFB.1/2015/12Yr		KE4000001653	30-Mar-15	16-Mar-27	2,449	51,192.20	Fixed	11.0000				101.3936	
IFB.1/2018/8Yr		KE5000004654	23-May-18	12-May-25	1,777	36,303.20	Fixed	12.5000				104.2944	
IFB.1/2018/10Yr		KE5000006859	24-Oct-18	6-Oct-31	4,115	40,029.65	Fixed	12.0000	11.3000	105.4861	103.1454	103.3809	100,000,000
IFB.1/2017/12Yr		KE5000006980	27-Feb-17	12-Feb-29	3,149	14,330.40	Fixed	12.5000				111.6254	
IFB.1/2017/7Yr		KE5000007988	27-Nov-17	18-Nov-24	1,602	41,449.46	Fixed	12.5000				106.1028	
IFB.1/2018/10Yr		KE5000008093	29-Jan-18	19-Jan-31	4,577	41,184.80	Fixed	12.5000				103.9680	
IFB.1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,691	36,787.30	Fixed	11.9500				102.5303	
IFB.1/2019/25Yr		KE5000009780	29-Mar-19	22-Feb-44	8,637	18,828.65	Fixed	12.2000				100.3142	
IFB.1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,578	71,028.55	Fixed	11.7500	11.3500	104.6650	102.5991	102.2681	55,000,000
IFB.1/2020/9Yr		KE6000008430	15-Apr-20	2-Apr-29	3,198	39,010.13	Fixed	10.8500	11.5000	99.3488	97.0238	98.8191	90,000,000
IFB.1/2020/8Yr		KE6000008653	3-Jun-20	25-May-28	2,155	19,275.46	Fixed	10.2000	10.2000	100.7957	99.9831	99.8127	100,000,000
MAR2020/73		KE5000007210	11-Sep-17	7-Sep-20	69	891.35	Fixed	10.0000	10.0000	103.0800	100.0000	100.0000	1,010,858
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD.2/2018/5Yr		KE5000005107	25-Jul-18	19-Jul-21	384	24,395.30	Fixed	14.0690	9.0000	111.2414	104.9799	105.0741	2,500,000
FXD.1/2019/5Y		KE5000009547	25-Feb-19	19-Feb-24	1,329	65,359.50	Fixed	11.3040	9.7500	108.9851	104.6511	102.0905	4,750,000
FXD.3/2018/ 5Yr		KE6000005766	16-Dec-19	9-Dec-24	1,623	45,012.60	Fixed	11.4920	11.0345	102.0398	101.5862	101.6973	4,500,000
FXD.1/2018/15Yr		KE5000009653	25-Feb-19	12-Feb-29	3,149	52,044.00	Fixed	12.4380	11.2000	111.0514	106.7118	103.6384	2,500,000
FXD.4/2019/15Yr		KE6000005659	25-Nov-19	12-Nov-29	3,422	69,222.44	Fixed	12.2850	12.4000	100.5299	99.3154	101.5284	48,400,000
FXD2/2007/15Yr		KE1000001352	25-Jun-07	6-Jun-22	706	32,682.60	Fixed	13.5000	9.9200	106.9773	106.1614	106.1111	2,900,000
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	5,046	42,447.30	Fixed	12.7340	12.0900	105.9923	104.2431	101.1589	45,000,000
FXD1/2019/15Yr		KE5000008549	25-Jun-18	29-May-43	8,364	43,224.05	Fixed	13.4000	12.8700	103.4164	103.1219	101.7984	2,000,000
IFB.1/2015/8Yr		KE5000004100	14-Dec-15	2-Dec-24	1,616	25,119.55	Fixed	11.0000	8.5700	105.6350	104.9752	101.8977	3,000,000
IFB.1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,691	36,787.30	Fixed	11.9500	11.1500	106.4486	105.0369	102.5303	9,200,000
IFB.1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,691	36,787.30	Fixed	11.9500	11.2700	105.6636	104.2519	102.5303	11,000,000
IFB.1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,578	71,028.55	Fixed	11.7500	11.1000	106.3667	104.3008	102.2681	12,000,000
IFB.1/2020/9Yr		KE6000008430	15-Apr-20	2-Apr-29	3,198	39,010.13	Fixed	10.8500	10.7800	102.6140	100.2890	98.8191	100,000
IFB.1/2020/9Yr		KE6000008430	15-Apr-20	2-Apr-29	3,198	39,010.13	Fixed	10.8500	10.8500	103.2197	100.8947	98.8191	1,000,000
IFB.1/2020/9Yr		KE6000008430	15-Apr-20	2-Apr-29	3,198	39,010.13	Fixed	10.8500	10.7300	102.8464	100.5214	98.8191	2,700,000
IFB.1/2020/9Yr		KE6000008430	15-Apr-20	2-Apr-29	3,198	39,010.13	Fixed	10.8500	10.5000	103.9249	101.5999	98.8191	2,500,000
IFB.1/2020/9Yr		KE6000008430	15-Apr-20	2-Apr-29	3,198	39,010.13	Fixed	10.8500	12.0000	97.1675	94.8425	98.8191	2,700,000
IFB.1/2020/9Yr		KE6000008430	15-Apr-20	2-Apr-29	3,198	39,010.13	Fixed	10.8500	10.4800	104.0194	101.6844	98.8191	2,800,000
IFB.1/2020/9Yr		KE6000008430	15-Apr-20	2-Apr-29	3,198	39,010.13	Fixed	10.8500	10.7400	102.7998	100.4748	98.8191	3,000,000
IFB.1/2020/9Yr		KE6000008430	15-Apr-20	2-Apr-29	3,198	39,010.13	Fixed	10.8500	11.3500	100.0168	97.6918	98.8191	3,000,000
IFB.1/2020/9Yr		KE6000008430	15-Apr-20	2-Apr-29	3,198	39,010.13	Fixed	10.8500	11.4000	99.7935	97.4685	98.8191	5,200,000
IFB.1/2020/9Yr		KE6000008430	15-Apr-20	2-Apr-29	3,198	39,010.13	Fixed	10.8500	10.9000	102.0994	99.7344	98.8191	10,000,000
IFB.1/2020/9Yr		KE6000008430	15-Apr-20	2-Apr-29	3,198	39,010.13	Fixed	10.8500	10.5100	103.8776	101.5526	98.8191	16,300,000
IFB.1/2020/9Yr		KE6000008430	15-Apr-20	2-Apr-29	3,198	39,010.13	Fixed	10.8500	10.2800	104.9715	102.6465	98.8191	30,000,000
IFB.1/2020/9Yr		KE6000008430	15-Apr-20	2-Apr-29	3,198	39,010.13	Fixed	10.8500	10.4600	104.1141	101.7891	98.8191	31,500,000
IFB.1/2020/9Yr		KE6000008430	15-Apr-20	2-Apr-29	3,198	39,010.13	Fixed	10.8500	10.3000	104.8757	102.5507	98.8191	38,100,000
CORPORATE BONDS													
CBA FIXED MEDIUM TERM NOTE													
CBAA BD.16/12/20-0841-12.75		KE4000003923	22-Dec-14	14-Dec-20	167	7,000.00	FIXED	12.7500				106.0335	
EABL FIXED MEDIUM TERM NOTE													
EABL BD.28/03/22-0852-14.17		KE5000007103	3-Apr-17	28-Mar-22	636	6,000.00	FIXED	14.1700				104.5935	
CHASE BANK FIXED MEDIUM S													
CHBD BD.02/06/22-0844-13.5		KE5000002104	10-Jun-15	2-Jun-22	702	4,822.40	FIXED	13.2500				100.0000	
REAL PEOPLE MEDIUM TERM NOTE													
RPBD.BD.06/08/18-0846-13.65		KE5000002096	10-Aug-15	28-Feb-21	243	1,301.10	T.B (91) + 1.00%					90.0000	
RPBD.BD.05/08/20-0847-13.65		KE5000003102	10-Aug-15	3-Aug-28	2,955	1,301.10	T.B (91) + 1.00%					101.5187	
FAMILY BANK MEDIUM TERM NOTE													
FBKB.BD.19/04/21-0849-13.75		KE5000003763	26-Oct-15	19-Apr-21	293	1,297.10	FIXED	13.7500				100.0260	
FBKB.BD.19/04/21-0851-2.5		KE5000003870	26-Oct-15	19-Apr-21	293	600.80	T.B (182) + 2.50%					94.7367	
FBKB.BD.19/04/21-0850-14		KE5000003987	26-Oct-15	19-Apr-21	293	120.40	FIXED	14.0000				94.7367	
ACORN GREEN BOND MEDIUM TERM NOTE													
ACORN I NO		KE6000007093	8-Nov-19	8-Nov-24	1,592	786.00	FIXED	12.2500					

Turnover in Bonds	
Today	Previous
2,430,710,858	1,174,539,479

Total Deals	
Today	Previous
99	105

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.

Key:

FR: Floating Rate Treasury Bond **MA**: 12 weeks 91 day rates Moving Average ; **MTN**: Medium Term Note;

EXT: 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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