BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

May 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													May 22, 2020
TWO YEAR BONDS													
FXD 1/2019/2Yr		KE5000009323	28-Jan-19	25-Jan-21	248	31,120.85	Fixed	10.7010				101.3542	
FIVE YEAR BONDS													
FXD 1/2015/ 5Yr	(Re-opened)	KE5000002542	29-Jun-15	22-Jun-20	31	30,956.05	Fixed	13.1930				100.6604	
FXD 2/2015/ 5Yr		KE5000003094	30-Nov-15	23-Nov-20	185	30,673.85	Fixed	13.9200				102.7419	
FXD 1/2016/ 5Yr		KE5000004548	25-Apr-16	19-Apr-21	332	19,544.20	Fixed	14.3340				104.6454	
FXD 2/2016/ 5Yr		KE5000005107	25-Jul-16	19-Jul-21	423	24,395.30	Fixed	14.0690				105.2107	
FXD 3/2016/ 5Yr		KE5000006436	26-Sep-16	20-Sep-21	1,111	23,051.05	Fixed	13.1120	9.2372	106.8933	104.7320	104.1529	350,000,000
FXD 1/2017/ 5Yr		KE5000007434	28-Aug-17	22-Aug-22	822	29,599.15	Fixed	12.4650				104.2364	
FXD 2/2017/ 5Yr		KE5000007764	23-Oct-17	17-Oct-22	878	20,712.10	Fixed	12.5170				111.2803	
FXD 1/2018/ 5Yr		KE5000008218	26-Mar-18	20-Mar-23	1,032	30,795.55	Fixed	12.2990				104.6500	
FXD 1/2019/ 5Yr		KE5000009547	25-Feb-19	19-Feb-24	1,368	65,359.50	Fixed	11.3040				99.8234	
FXD 2/2019/ 5Yr		KE6000001096	13-May-19	6-May-24	1,445	39,201.40	Fixed	10.8720				99.1842	
FXD 3/2019/ 5Yr		KE6000005766	16-Dec-19	9-Dec-24	1,662	28,485.25	Fixed	11.4920				101.2089	
FXD1/2020/ 5Yr		KE6000008547	11-May-20	5-May-25	1,809	20,777.17	Fixed	11.6670					
TEN YEAR BONDS													
FXD 2/2010/10Yr	(Re-opened)	KE1000001998	1-Nov-10	19-Oct-20	150	33,387.90	Fixed	9.3070				100.3707	
FXD 1/2012/10Yr	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	752	35,273.70	Fixed	12.7050				104.0845	
FXD 1/2013/10Yr	(Re-opened)	KE2000006037	1-Jul-13	19-Jun-23	1,123	39,248.20	Fixed	12.3710				104.8576	
FXD 1/2014/10Yr	(Re-opened)	KE3000008890	25-May-15	15-Jan-24	1,333	35,852.15	Fixed	12.1800	10.8689	107.9563	103.8405	102.8443	300,000,000
FXD 1/2014/10Yr	(Re-opened)	KE3000008890	25-May-15	15-Jan-24	1,333	35,852.15	Fixed	12.1800	10.7500	108.3175	104.2017	102.8443	140,000,000
FXD 1/2016/10Yr		KE5000006329	29-Aug-16	17-Aug-26	2,278	18,306.45	Fixed	15.0390				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		KE5000008762	27-Aug-18	14-Aug-28	3,006	40,584.60	Fixed	12.6860				103.5978	
FXD 2/2018/10Yr		KE5000009216	17-Dec-18	4-Dec-28	3,118	32,767.15	Fixed	12.5020	12.1000	107.5133	102.0866	105.7345	200,000,000
FXD 1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	3,188	52,044.00	Fixed	12.4380				101.4883	
FXD 2/2019/10Yr		KE5000009877	15-Apr-19	2-Apr-29	3,237	51,325.00	Fixed	12.3000				106.4870	
FXD 3/2019/10Yr		KE6000004876	19-Aug-19	6-Aug-29	3,363	45,005.05	Fixed	11.5170				97.5675	
FXD 4/2019/10Yr		KE6000005659	25-Nov-19	12-Nov-29	3,461	36,426.55	Fixed	12.2800				100.4341	
FIFTEEN YEAR BONDS													
FXD1/2007/15Yr		KE1000001345	26-Mar-07	7-Mar-22	654	3,654.60	Fixed	14.5000				107.1112	
FXD2/2007/15Yr		KE1000001352	25-Jun-07	6-Jun-22	745	32,682.60	Fixed	13.5000				106.1060	
FXD3/2007/15Yr	(Re-opened)	KE1000001360	26-Nov-07	7-Nov-22	899	32,958.10	Fixed	12.5000				104.6281	
FXD1/2008/15Yr		KE1000001428	31-Mar-08	13-Mar-23	1,025	34,789.80	Fixed	12.5000				104.7965	
FXD1/2009/15Yr		KE4000003436	26-Oct-09	7-Oct-24	1,599	31,952.45	Fixed	12.5000				105.4485	
FXD1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	1,753	27,693.90	Fixed	10.2500				98.3678	
FXD2/2010/15Yr	(Re-opened)	KE2000001558	25-Apr-11	8-Dec-25	2,026	13,513.10	Fixed	9.0000				90.3686	
FXD1/2012/15Yr		KE4000003675	24-Sep-12	6-Sep-27	2,663	48,937.10	Fixed	11.0000				96.8071	
FXD1/2013/15Yr	(Re-opened)	KE4000003790	25-Feb-13	7-Feb-28	2,817	42,138.45	Fixed	11.2500				97.3857	
FXD2/2013/15Yr		KE4000003808	29-Apr-13	10-Apr-28	2,880	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	4,882	29,064.350	Fixed	12.7500				100.9279	
FXD1/2019/15Yr		KE5000009430	28-Jan-19	9-Jan-34	4,980	30,566.650	Fixed	12.8570				102.3126	
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	5,085	42,447.30	Fixed	12.7340				100.3635	
FXD3/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	5,162	50,552.95	Fixed	12.3400				97.0779	
FXD1/2020/15Yr		KE6000007218	25-Feb-20	5-Feb-35	5,372	5,191.25	Fixed	12.7560				101.0254	
TWENTY YEAR BOND													
FXD1/2008/20Yr	(Re-opened)	KE1000001493	30-Jun-08	5-Jun-28	2,936	38,145.10	Fixed	13.7500				108.8818	
FXD1/2011/20Yr	(Re-opened)	KE2000002176	30-May-11	5-May-31	4,000	9,365.80	Fixed	10.0000				95.4510	
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	1-Nov-32	4,546	44,581.65	Fixed	12.0000				96.4261	
FXD1/2016/20Yr		KE5000006543	26-Sep-16	1-Sep-36	5,946	12,761.20	Fixed	14.0000				104.3125	
FXD1/2018/20Yr		KE5000008325	26-Mar-18	1-Mar-38	6,492	31,587.70	Fixed	13.2000				102.7463	
FXD2/2018/20Yr		KE5000008655	30-Jul-18	5-Jul-38	6,618	15,846.65	Fixed	13.2000				101.7542	
FXD1/2019/20Yr		KE5000009984	15-Apr-19	21-Mar-39	6,877	23,560.05	Fixed	12.8730				101.2145	
TWENTY FIVE YEAR BOND													
FXD1/2010/25Yr	(Re-opened)	KE4000003089	28-Jun-10	28-May-35	5,484	20,192.50	Fixed	11.2500				91.2611	
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,403	43,224.05	Fixed	13.4000	13.6000	104.1274	98.5686	99.2570	230,000,000
THIRTY YEAR BOND													
SDB 1/2011/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,549	28,144.70	Fixed	12.0000				92.8419	
INFRASTRUCTURE BONDS													
IFB 1/2009/12Yr		KE4000003196	23-Feb-09	8-Feb-21	262	7,868.37	Fixed	12.5000				104.1666	
IFB 2/2009/12Yr		KE4000003204	7-Dec-09	22-Nov-21	549	5,388.33	Fixed	12.0000				101.5126	
IFB 1/2011/12Yr		KE2000002242	3-Oct-11	18-Sep-23	1,214	11,735.50	Fixed	12.0000				107.6921	
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	1,942	27,925.35	Fixed	11.0000				102.1932	
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	2,334	27,045.95	Fixed	11.0000				101.4048	
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	2-Dec-24	1,655	25,119.55	Fixed	11.0000				101.8977	
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,488	51,192.20	Fixed	11.0000				98.3534	
IFB 1/2016/9Yr		KE5000004654	23-May-16	12-May-25	1,816	36,303.20	Fixed	12.5000				105.7223	
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	6-Oct-31	4,154	40,029.65	Fixed	12.0000				99.8600	
IFB 1/2017/12Yr		KE5000006980	27-Feb-17	12-Feb-29	3,188	14,330.40	Fixed	12.5000				111.6234	
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	18-Nov-24	1,641	41,449.46	Fixed	12.5000				106.9250	
IFB 1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,616	41,184.80	Fixed	12.5000				100.2072	
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,730	36,787.30	Fixed	11.9500	12.8500	94.8416	94.7103	96.5687	100,000,000
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,730	36,787.30	Fixed	11.9500	12.7500	95.4073	95.2760	96.5687	374,500,000
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,730	36,787.30	Fixed	11.9500	12.5500	96.5545	96.4232	96.5687	200,000,000
IFB 1/2019/25Yr		KE5000009760	25-Mar-19	22-Feb-44	8,676	16,828.65	Fixed	12.2000				98.8981	
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,617	71,028.55	Fixed	11.7500	12.6000	95.4946	94.6876	94.6878	200,000,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,617	71,028.55	Fixed	11.7500	12.5000	96.0948	95.2878	94.6878	200,000,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,617	71,028.55	Fixed	11.7500	12.4800	96.2156	95.4086	94.6878	50,000,000
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	2-Apr-29	3,237	39,010.13	Fixed	10.8500				96.1109	
MAB2/2017/3		KE5000007210	11-Sep-17	7-Sep-20	108	891.35	Fixed	10.0000	10.0000	102.0100	100.0000	100.0000	1,205,431
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD 1/2019/ 5Yr		KE5000009547	25-Feb-19	19-Feb-24	1,368	65,359.50	Fixed	11.3040	10.4500	105.2962	102.5634	99.8234	1,500,000
FXD 1/2017/10Yr		KE5000007327	31-Jul-17	19-Jul-27	3,078	35,174.40	Fixed	12.9660	12.5000	106.2538	102.1218	102.5970	20,000,000
FXD 2/2010/10Yr	(Re-opened)	KE1000001998	1-Nov-10	19-Oct-20	150	33,387.90	Fixed	9.3070	7.9500	101.3448	100.5266	100.3707	600,000
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	1,942	27,925.35	Fixed	11.0000	9.4500	106.1550	104.3418	102.1932	5,000,000
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,488	51,192.20	Fixed	11.0000	9.5000	105.6845	103.8713	98.3534	14,000,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,617	71,028.55	Fixed	11.7500	12.2000	97.9308	97.1238	94.6878	18,000,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,617	71,028.55	Fixed	11.7500	12.1500	98.2421	97.4351	94.6878	35,000,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,617	71,028.55	Fixed	11.7500	12.1000	98.5548	97.7478	94.6878	10,000,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,617	71,028.55	Fixed	11.7500	11.5900	101.8336	101.0266	94.6878	1,000,000
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	2-Apr-29	3,237	39,010.13	Fixed	10.8500	11.7069	97.2452	96.0827	96.1109	1,000,000
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	2-Apr-29	3,237	39,010.13	Fixed	10.8500	11.3000	99.0672	97.9047	96.1109	5,000,000
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	2-Apr-29	3,237	39,010.13	Fixed	10.8500	11.2700	99.2035	98.0410	96.1109	5,400,000
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	2-Apr-29	3,237	39,010.13	Fixed	10.8500	11.2200	99.4311	98.2686	96.1109	22,500,000
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	2-Apr-29	3,237	39,010.13	Fixed	10.8500	11.2100	99.4767	98.3142	96.1109	1,000,000
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	2-Apr-29	3,237	39,010.13	Fixed	10.8500	11.1800	99.6137	98.4512	96.1109	1,400,000
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	2-Apr-29	3,237	39,010.13	Fixed	10.8500	11.1400	99.7968	98.6343	96.1109	4,000,000
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	2-Apr-29	3,237	39,010.13	Fixed	10.8500	11.1200	99.8885	98.7260	96.1109	9,700,000
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	2-Apr-29	3,237	39,010.13	Fixed	10.8500	11.0192	100.3526	99.1901	96.1109	4,950,000
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	2-Apr-29	3,237	39,010.13	Fixed	10.8500	11.0000	100.4414	99.2789	96.1109	20,000,000
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	2-Apr-29	3,237	39,010.13	Fixed	10.8500	10.9500	100.6730	99.5105	96.1109	21,100,000
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	2-Apr-29	3,237	39,010.13	Fixed	10.8500	10.5900	102.3629	101.2004	96.1109	1,000,000
CORPORATE BONDS													
CENTUM BOND SENIOR UNSECURED FIXED RATE AND EQUITY LINKED NOTES													
CTNB.BD.08.06.20/13		KE5000002765	15-Jun-15	8-Jun-20	17	3,899.22	FIXED	13.0000				105.6266	
CTNB.BD.08.06.20/12.5		KE5000002872	15-Jun-15	8-Jun-20	17	2,100.77	FIXED	12.5000				103.0453	
CTNB.BD.08.06.20/12.5V		KE5000002989	15-Jun-15	8-Jun-20	17	2,100.77						105.3787	
STANBIC MULTICURRENCY MEDIUM TERM NOTE													
CFCB.BD.08/12/21-0042-12.95		KE4000002438	15-Dec-14	8-Dec-21	565	4,000.00	FIXED	12.9500				105.2569	
CBA FIXED MEDIUM TERM NOTE													
CBAB.BD.14/12/20-0041-12.75		KE4000003923	22-Dec-14	14-Dec-20	206	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	675	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	741	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	282	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	2,995	1,301.10	T.B (91) + 1.00%					101.5187	
FAMILY BANK MEDIUM TERM NOTE													
FBKB.BD.19/04/21-0049-13.75		KE5000003763	26-Oct-15	19-Apr-21	332	1,297.10	FIXED	13.7500				100.0260	
FBKB.BD.19/04/21-0051-2.5		KE5000003870	26-Oct-15	19-Apr-21	332	600.80	T.B (182) + 2.50%					94.7367	
FBKB.BD.19/04/21-0050-14		KE5000003987	26-Oct-15	19-Apr-21	332	120.40	FIXED	14.0000				94.7367	
ACORN GREEN BOND MEDIUM TERM NOTE													
ACORN FXD		KE6000007093	8-Nov-19	8-Nov-24	1,631	786.00	FIXED	12.2500					

Turnover in Bonds.	
Today	Previous
2,547,855,431	1,935,155,248

Total Deals	
Today	Previous
82	81

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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