nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

November 20, 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													November 20, 2020
TWO YEAR BONDS													
FXD 1/2019/2Yr		KE5000009323	28-Jan-19	25-Jan-21	66	31,120.85	Fixed	10.7010				101.3423	
FIVE YEAR BONDS													
FXD 2/2015/ 5Yr		KE5000003094	30-Nov-15	23-Nov-20	3	30,673.85	Fixed	13.9200				101.7581	
FXD 1/2016/ 5Yr		KE5000004548	25-Apr-16	19-Apr-21	150	19,544.20	Fixed	14.3340				111.2224	
FXD 2/2016/ 5Yr		KE5000005107	25-Jul-16	19-Jul-21	241	24,395.30	Fixed	14.0690				104.9443	
FXD 3/2016/ 5Yr		KE5000006416	26-Sep-16	20-Sep-21	304	23,051.05	Fixed	13.1120				104.9886	
FXD 1/2017/ 5Yr		KE5000007434	28-Aug-17	22-Aug-22	640	29,599.15	Fixed	12.4650				105.5729	
FXD 2/2017/ 5Yr		KE5000007754	23-Oct-17	17-Oct-22	696	20,712.10	Fixed	12.5170				105.3088	
FXD 1/2018/ 5Yr		KE5000008218	26-Mar-18	20-Mar-23	850	30,795.55	Fixed	12.2990				105.0909	
FXD 1/2019/ 5Yr		KE5000009547	25-Feb-19	19-Feb-24	1,186	65,082.22	Fixed	11.3040				104.1696	
FXD 2/2019/ 5Yr		KE5000010596	13-May-19	06-May-24	1,263	39,201.40	Fixed	10.8720				103.6055	
FXD 3/2019/ 5Yr		KE6000005766	16-Dec-19	09-Dec-24	1,480	45,012.60	Fixed	11.4920				104.8451	
FXD1/2020/ 5Yr		KE6000008547	11-May-20	05-May-25	1,627	30,121.88	Fixed	11.6670				105.4560	
TEN YEAR BONDS													
FXD 1/2012/10Yr	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	570	35,273.70	Fixed	12.7050				104.8318	
FXD 1/2013/10Yr	(Re-opened)	KE2000006037	01-Jul-13	19-Jun-23	941	39,248.20	Fixed	12.3710				106.6458	
FXD 1/2014/10Yr	(Re-opened)	KE3000008890	25-May-15	15-Jan-24	1,151	35,852.15	Fixed	12.1800				106.0437	
FXD 1/2016/10Yr		KE5000006329	29-Aug-16	17-Aug-26	2,096	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				110.7876	
FXD 1/2018/10Yr		KE5000008762	27-Aug-18	14-Aug-28	2,824	40,584.60	Fixed	12.6860	11.2500	110.3276	107.2607	106.5355	100,000,000
FXD 2/2018/10Yr		KE5000009216	17-Dec-18	04-Dec-28	2,936	54,034.49	Fixed	12.5020				105.7238	
FXD 1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	3,006	52,044.00	Fixed	12.4380				105.3536	
FXD 2/2019/10Yr		KE5000009877	15-Apr-19	02-Apr-29	3,055	51,305.00	Fixed	12.3000				102.9131	
FXD 3/2019/10Yr		KE6000004876	19-Aug-19	06-Aug-29	3,181	45,005.05	Fixed	11.5170				104.3653	
FXD 4/2019/10Yr		KE6000005659	25-Nov-19	12-Nov-29	3,279	69,222.44	Fixed	12.2800				102.8864	
FIFTEEN YEAR BONDS													
FXD1/2007/15Yr		KE1000001345	26-Mar-07	07-Mar-22	472	3,654.60	Fixed	14.5000				108.0492	
FXD2/2007/15Yr		KE1000001352	25-Jun-07	06-Jun-22	563	32,682.60	Fixed	13.9500				106.7194	
FXD3/2007/15Yr	(Re-opened)	KE1000001360	26-Nov-07	07-Nov-22	717	32,958.10	Fixed	12.5000				106.8078	
FXD1/2008/15Yr		KE1000001428	31-Mar-08	13-Mar-23	843	34,789.80	Fixed	12.5000				106.8707	
FXD1/2009/15Yr		KE4000003436	26-Oct-09	07-Oct-24	1,417	31,952.45	Fixed	12.5000				107.0002	
FXD1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	1,571	27,693.90	Fixed	10.2500	9.9761	102.7996	100.9129	99.9424	200,000,000
FXD2/2010/15Yr	(Re-opened)	KE2000001558	25-Apr-11	08-Dec-25	1,844	24,532.51	Fixed	9.0000	10.1500	96.4250	95.5184	96.2707	100,600,000
FXD2/2010/15Yr	(Re-opened)	KE2000001558	25-Apr-11	08-Dec-25	1,844	24,532.51	Fixed	9.0000	10.2645	96.9936	95.0870	95.2707	300,000,000
FXD1/2012/15Yr		KE4000003675	24-Sep-12	06-Sep-27	2,481	48,937.10	Fixed	11.0000				100.9314	
FXD1/2013/15Yr	(Re-opened)	KE4000005790	25-Feb-13	07-Feb-28	2,635	42,138.45	Fixed	11.2500				100.4574	
FXD2/2013/15Yr		KE4000003808	29-Apr-13	10-Apr-28	2,698	39,876.600	Fixed	12.0000				103.2100	
FXD1/2014/15Yr		KE5000008432	28-May-14	09-May-33	4,553	49,254.850	Fixed	12.6500				105.4757	
FXD2/2014/15Yr		KE5000008579	22-Oct-14	03-Oct-33	4,700	29,064.350	Fixed	12.7500				102.8680	
FXD1/2019/15Yr		KE5000009430	28-Jan-19	09-Jan-34	4,798	80,809.080	Fixed	12.8570	12.0000	109.6586	105.5613	105.5644	120,000,000
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	4,903	42,447.30	Fixed	12.7340				103.4691	
FXD3/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	4,980	60,552.95	Fixed	12.3450				99.9562	
FXD1/2020/15Yr		KE6000007218	25-Feb-20	05-Feb-35	5,190	50,883.00	Fixed	12.7560				100.2488	
TWENTY YEAR BOND													
FXD1/2008/20Yr	(Re-opened)	KE1000001493	30-Jun-08	05-Jun-28	2,754	38,145.10	Fixed	13.7500				112.8666	
FXD1/2011/20Yr	(Re-opened)	KE2000002176	30-May-11	05-May-31	3,818	33,822.97	Fixed	10.0000				93.2193	
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	01-Nov-32	4,364	44,581.65	Fixed	12.0000				100.6160	
FXD1/2016/20Yr		KE5000006543	26-Sep-16	01-Sep-36	5,764	12,761.20	Fixed	14.0000				104.3125	
FXD1/2018/20Yr		KE5000008325	26-Mar-18	01-Mar-38	6,310	31,587.70	Fixed	13.2000				104.1885	
FXD2/2018/20Yr		KE5000008855	30-Jul-18	05-Jul-38	6,436	56,109.20	Fixed	13.2000				102.7280	
FXD1/2019/20Yr		KE5000009984	15-Apr-19	21-Mar-39	6,695	23,560.05	Fixed	12.8730				107.9398	
TWENTY FIVE YEAR BOND													
FXD1/2019/25Yr	(Re-opened)	KE4000003089	28-Jun-10	28-May-35	5,302	20,192.50	Fixed	11.2500				97.8583	
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,221	86,258.15	Fixed	13.4000	12.9400	108.8744	103.3156	103.6152	91,300,000
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,221	86,258.15	Fixed	13.4000	13.4700	105.0354	99.4766	103.6152	700,000,000
THIRTY YEAR BOND													
SDB 1/2013/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,367	28,144.70	Fixed	12.0000				94.5518	
INFRASTRUCTURE BONDS													
IFB 1/2008/12Yr		KE4000003196	23-Feb-09	08-Feb-21	80	7,868.37	Fixed	12.5000				101.6308	
IFB 2/2009/12Yr		KE4000003204	07-Dec-09	22-Nov-21	367	5,388.33	Fixed	12.0000				101.5126	
IFB 1/2011/12Yr		KE2000002242	03-Oct-11	18-Sep-23	1,032	11,735.50	Fixed	12.0000				107.6921	
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	1,760	27,925.35	Fixed	11.0000				102.6810	
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	2,152	27,045.95	Fixed	11.0000				103.2817	
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	02-Dec-24	1,473	25,119.55	Fixed	11.0000				102.6903	
IFB1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,306	51,192.20	Fixed	11.0000				102.7498	
IFB 1/2016/9Yr		KE5000004654	23-May-16	12-May-25	1,634	36,303.20	Fixed	12.5000				113.9060	
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	06-Oct-31	3,972	40,029.65	Fixed	12.0000				106.5081	
IFB 1/2017/12Yr		KE5000006860	27-Feb-17	12-Feb-29	3,006	14,330.40	Fixed	12.5000				111.6234	
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	16-Nov-24	1,459	41,469.45	Fixed	12.5000				107.2962	
IFB 1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,434	41,194.90	Fixed	12.5000				107.8833	
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,548	36,787.30	Fixed	11.9500				105.6247	
IFB 1/2019/25Yr		KE5000009760	25-Mar-19	22-Feb-44	8,494	16,828.65	Fixed	12.2000	11.7000	103.4074	101.3964	103.6268	100,000,000
IFB 1/2018/18Yr		KE6000005543	28-Oct-18	08-Oct-36	5,435	71,028.55	Fixed	11.7500				108.0874	
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	3,055	74,387.28	Fixed	10.8500				101.5437	
IFB 1/2020/8Yr		KE6000008653	03-Jun-20	25-May-28	2,012	19,275.46	Fixed	10.2000				101.5943	
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,916	78,639.89	Fixed	10.9000	10.7000	103.6518	101.0164	100.9107	100,000,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,916	78,639.89	Fixed	10.9000	10.6700	103.8108	101.1756	100.9107	423,700,000
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD 2/2019/ 5Yr		KE6000001096	13-May-19	06-May-24	1,263	39,201.40	Fixed	10.8720	10.0262	102.7492	102.4207	103.6055	30,000,000
FXD2/2018/15Yr		KE5000008579	22-Oct-18	03-Oct-33	4,700	29,064.350	Fixed	12.7500	12.5000	102.6751	101.5042	102.8680	2,700,000
FXD1/2019/15Yr		KE5000009430	28-Jan-19	09-Jan-34	4,798	80,809.080	Fixed	12.8570	12.6000	105.6840	101.5867	105.5644	1,400,000
FXD3/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	4,980	50,552.95	Fixed	12.3450	12.8000	100.9528	97.0201	99.9562	1,450,000
FXD2/2019/20Yr		KE5000009855	30-Jul-19	05-Jul-38	6,436	56,109.20	Fixed	13.2000	13.5500	101.8277	97.6211	102.7280	550,000
FXD1/2019/20Yr		KE5000009984	15-Apr-19	21-Mar-39	6,695	23,560.05	Fixed	12.8730	13.6500	96.1532	94.7740	107.9398	700,000
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	1,760	27,925.35	Fixed	11.0000	8.8300	107.1797	105.3665	102.6810	1,200,000
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	1,760	27,925.35	Fixed	11.0000	8.6300	107.7027	105.8895	102.6810	6,000,000
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	2,152	27,045.95	Fixed	11.0000	8.9400	107.8490	106.0820	103.2817	500,000
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,306	51,192.20	Fixed	11.0000	10.6000	102.6497	100.8365	102.7498	1,000,000
IFB 1/2016/9Yr		KE5000004654	23-May-16	12-May-25	1,634	36,303.20	Fixed	12.5000	8.6200	110.2291	110.0917	113.9060	9,200,000
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	06-Oct-31	3,972	40,029.65	Fixed	12.0000	11.1600	104.7133	103.6584	106.5081	1,500,000
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,548	36,787.30	Fixed	11.9500	10.5700	108.9488	108.8175	105.6247	1,700,000
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,548	36,787.30	Fixed	11.9500	11.2500	104.4598	104.3285	105.6247	43,850,000
IFB 1/2018/18Yr		KE6000005543	28-Oct-18	08-Oct-36	5,435	71,028.55	Fixed	11.7500	10.7400	107.5433	106.7363	108.0874	1,000,000
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	3,055	74,387.28	Fixed	10.8500	9.6100	106.8382	105.6757	101.5437	4,000,000
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	3,055	74,387.28	Fixed	10.8500	10.4000	103.1567	101.9942	101.5437	6,000,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,916	78,639.89	Fixed	10.9000	10.2100	106.2974	103.6622	100.9107	5,800,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,916	78,639.89	Fixed	10.9000	10.2000	106.3524	103.7172	100.9107	6,000,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,916	78,639.89	Fixed	10.9000	10.2000	106.3524	103.7172	100.9107	10,000,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,916	78,639.89	Fixed	10.9000	10.1000	106.9046	104.2696	100.9107	13,600,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,916	78,639.89	Fixed	10.9000	10.0100	107.4055	104.7703	100.9107	19,900,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,916	78,639.89	Fixed	10.9000	10.0100	107.4055	104.7703	100.9107	40,000,000
CORPORATE BONDS													
EABL FIXED MEDIUM TERM NOTE													
EABL BD 28/03/22-0052-14.17		KE5000007103	03-Apr-17	28-Mar-22	493	6,000.00	FIXED	14.1700				105.3014	
CHASE BANK FIXED MEDIUM TER S													
CHBO BD 02/06/22-0044-13.5		KE5000002104	10-Jun-15	02-Jun-22	559	4,822.40	FIXED	13.2500				100.0000	
REAL PEOPLE MEDIUM TERM NOTE													
RPBD BD 06/08/18-0046-13.85		KE5000002096	10-Aug-15	28-Feb-21	100	1,301.10	T.B (91) + 1.00%					90.0000	
RPBD BD 03/08/20-0047-13.85		KE5000003102	10-Aug-15	03-Aug-28	2,813	1,301.10	T.B (91) + 1.00%					101.5187	
FAMILY BANK MEDIUM TERM NOTE													
FBBB BD 19/04/21-0049-13.75		KE5000003763	26-Oct-15	19-Apr-21	150	1,297.10	FIXED	13.7500				100.0260	
FBBB BD 19/04/21-0051-2.5		KE5000003870	26-Oct-15	19-Apr-21	150	600.80	T.B (182) + 2.50%					94.7367	
FBBB BD 19/04/21-0050-14		KE5000003987	26-Oct-15	19-Apr-21	150	120.40	FIXED	14.0000				94.7367	
ACORN GREEN BOND MEDIUM TERM NOTE													
ACORN FBD		KE6000007093	08-Nov-19	08-Nov-24	1,449	1,099.00	FIXED	12.2500					

Turnover in Bonds	
Today	Previous
2,443,450,000	1,063,000,000

Total Deals	
Today	Previous
98	61

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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