nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

November 23, 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		KF5000009323	28-Jan-19	25-Jan-21	63	31,120.85	Fixed	10.7010				101.3423	
FIVE YEAR BONDS													
FXD 2/2015/ 5Yr		KE5000003094	30-Nov-15	23-Nov-20	0	30,673.85	Fixed	13.9200				101.7581	
FXD 1/2016/ 5Yr		KE5000004548	25-Apr-16	19-Apr-21	147	19,544.20	Fixed	14.3340				111.2224	
FXD 2/2016/ 5Yr		KE5000005107	25-Jul-16	19-Jul-21	238	24,395.30	Fixed	14.0690				104.9443	
FXD 3/2016/ 5Yr		KE5000006436	26-Sep-16	20-Sep-21	301	23,051.05	Fixed	13.1120				104.9886	
FXD 1/2017/ 5Yr		KE5000007434	29-Aug-17	22-Aug-22	637	29,595.15	Fixed	12.4650				105.5729	
FXD 2/2017/ 5Yr		KE5000007764	23-Oct-17	17-Oct-22	693	20,712.10	Fixed	12.5170	8.8071	107.5574	106.3538	105.3088	350,000,000
FXD 1/2018/ 5Yr		KE5000008218	26-Mar-18	20-Mar-23	847	30,795.95	Fixed	12.2990				105.0909	
FXD 1/2019/ 5Yr		KE5000009547	25-Feb-19	18-Feb-24	1,185	65,062.22	Fixed	11.3040				104.1696	
FXD 2/2019/ 5Yr		KE6000001086	13-May-19	6-May-24	1,260	39,201.40	Fixed	10.8720				103.6055	
FXD 3/2019/ 5Yr		KE6000005766	16-Dec-19	9-Dec-24	1,477	45,012.60	Fixed	11.4920				104.8451	
FXD1/2020/ 5Yr		KE6000008547	11-May-20	5-May-25	1,624	50,121.88	Fixed	11.6670				105.4580	
TEN YEAR BONDS													
FXD 1/2012/10Yr	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	567	35,273.70	Fixed	12.7050				104.8318	
FXD 1/2013/10Yr	(Re-opened)	KE2000000037	1-Jul-13	19-Jun-23	938	39,248.20	Fixed	12.3710				106.6458	
FXD 1/2014/10Yr	(Re-opened)	KE3000008880	25-May-15	15-Jan-24	1,148	35,852.15	Fixed	12.1800				106.0437	
FXD 1/2016/10Yr		KE5000008329	29-Aug-16	17-Aug-26	2,093	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	2,821	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	4-Dec-28	2,933	54,094.49	Fixed	12.5020				105.7239	
FXD 1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	3,003	52,044.00	Fixed	12.4380				105.3536	
FXD 2/2019/10Yr		KE5000009877	15-Apr-19	2-Apr-29	3,052	51,325.00	Fixed	12.3000				102.9151	
FXD 3/2019/10Yr		KE6000004876	19-Aug-19	6-Aug-29	3,178	45,005.05	Fixed	11.5170				104.3653	
FXD 4/2019/10Yr		KE6000005659	25-Nov-19	12-Nov-29	3,276	69,222.44	Fixed	12.2800				102.8864	
FIFTEEN YEAR BONDS													
FXD1/2007/15Yr		KE1000001345	26-Mar-07	7-Mar-22	469	3,654.60	Fixed	14.5000				108.0492	
FXD2/2007/15Yr		KE1000001352	25-Jun-07	6-Jun-22	560	32,682.60	Fixed	13.5000				106.7194	
FXD3/2007/15Yr	(Re-opened)	KE1000001360	26-Nov-07	7-Nov-22	714	32,958.10	Fixed	12.5000				106.8078	
FXD1/2008/15Yr		KE1000001428	31-Mar-08	13-Mar-23	840	34,789.80	Fixed	12.5000				106.8707	
FXD1/2009/15Yr		KE4000003436	26-Oct-09	7-Oct-24	1,414	31,952.45	Fixed	12.5000				107.0002	
FXD1/2010/15Yr		KE5000003350	29-Mar-10	10-Mar-25	1,568	27,693.90	Fixed	10.2500				100.8129	
FXD2/2010/15Yr	(Re-opened)	KE2000001558	25-Aug-10	8-Dec-25	1,841	24,532.51	Fixed	9.0000	10.1534	99.4933	98.5125	95.0870	100,000,000
FXD1/2012/15Yr		KE4000003675	24-Sep-12	6-Sep-27	2,478	48,937.10	Fixed	11.0000				100.9314	
FXD1/2013/15Yr	(Re-opened)	KE4000003790	25-Feb-13	7-Feb-28	2,632	42,138.45	Fixed	11.2500				100.4574	
FXD1/2013/15Yr		KE4000003808	29-Apr-13	10-Apr-28	2,695	39,878.600	Fixed	12.0000				103.2150	
FXD1/2018/15Yr		KE5000008432	28-May-18	9-May-33	4,550	49,254.850	Fixed	12.6500				105.4757	
FXD2/2018/15Yr		KE5000008879	22-Oct-18	3-Oct-33	4,697	29,064.350	Fixed	12.7500				102.9680	
FXD1/2019/15Yr		KE5000009450	28-Jan-19	9-Jan-34	4,795	80,809.080	Fixed	12.8570				105.5613	
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	4,900	42,647.30	Fixed	12.7340				103.4691	
FXD3/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	4,977	50,552.95	Fixed	12.3450				99.9562	
FXD1/2020/15Yr		KE6000007218	25-Feb-20	5-Feb-35	5,167	50,883.00	Fixed	12.7560				100.2488	
TWENTY YEAR BOND													
FXD1/2008/20Yr	(Re-opened)	KE1000001493	30-Jun-08	5-Jun-28	2,751	38,145.10	Fixed	13.7500				112.8666	
FXD1/2011/20Yr	(Re-opened)	KE2000002176	30-May-11	5-May-31	3,815	33,822.97	Fixed	10.0000				93.2193	
FXD1/2012/20Yr	(Re-opened)	KE4000002949	28-Nov-12	1-Nov-32	4,361	44,581.65	Fixed	12.0000				100.6160	
FXD1/2016/20Yr		KE5000006543	26-Sep-16	1-Sep-36	4,761	12,761.20	Fixed	14.0000				104.3125	
FXD1/2018/20Yr		KE5000008125	26-Mar-18	1-Mar-38	6,307	31,587.70	Fixed	13.2000				104.1885	
FXD2/2018/20Yr		KE5000008855	30-Jul-18	5-Jul-38	6,433	56,109.20	Fixed	13.2000				102.7280	
FXD1/2019/20Yr		KE5000009984	15-Apr-19	21-Mar-39	6,692	23,560.05	Fixed	12.8730				107.9398	
TWENTY FIVE YEAR BOND													
FXD1/2010/25Yr	(Re-opened)	KE4000003089	28-Jun-10	28-May-35	5,299	20,192.50	Fixed	11.2500				97.8583	
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,218	86,258.15	Fixed	13.4000	13.4000	105.0433	99.3741	99.4766	70,000,000
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,218	86,258.15	Fixed	13.4000	12.8000	110.0448	104.3756	99.4766	100,000,000
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,218	86,258.15	Fixed	13.4000	13.4250	105.4644	99.7952	99.4766	130,000,000
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,218	86,258.15	Fixed	13.4000	13.5500	104.5908	98.9216	99.4766	500,000,000
THIRTY YEAR BOND													
SDB 1/2013/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,364	28,144.70	Fixed	12.0000				94.5518	
INFRASTRUCTURE BONDS													
IFB 1/2009/12Yr		KE4000003196	23-Feb-09	8-Feb-21	77	7,668.37	Fixed	12.5000				101.6308	
IFB 2/2009/12Yr		KE4000003204	7-Dec-09	22-Nov-21	364	5,388.33	Fixed	12.0000				101.5126	
IFB 1/2011/12Yr		KE2000002242	3-Oct-11	18-Sep-23	1,029	11,735.92	Fixed	12.0000				107.6921	
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	1,757	27,925.35	Fixed	11.0000				102.8810	
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	2,149	27,046.95	Fixed	11.0000				103.2817	
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	2-Dec-24	1,470	25,119.55	Fixed	11.0000				102.6903	
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,303	51,192.20	Fixed	11.0000				102.7498	
IFB 2/2016/9Yr		KE5000004654	23-Mar-16	12-May-25	1,631	36,303.20	Fixed	12.5000				113.9060	
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	6-Oct-31	3,369	40,029.65	Fixed	12.0000				106.5081	
IFB 1/2017/12Yr		KE5000006980	27-Feb-17	12-Feb-29	3,003	14,330.40	Fixed	12.5000				111.6234	
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	18-Nov-24	1,456	41,469.45	Fixed	12.5000				107.2962	
IFB 1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,431	41,184.80	Fixed	12.5000	10.9500	113.2486	108.1621	107.8833	300,000,000
IFB 1/2018/20Yr		KE5000008109	19-Nov-18	26-Oct-38	6,545	36,787.30	Fixed	11.9500				105.6247	
IFB 1/2019/20Yr		KE5000009760	25-Mar-19	22-Feb-44	8,491	16,828.65	Fixed	12.2000	12.0137	103.4073	101.2958	101.3964	100,000,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,432	71,028.55	Fixed	11.7500	11.0750	105.3225	104.4197	108.0874	100,000,000
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	2-Apr-29	3,052	74,397.29	Fixed	10.8500				101.5437	
IFB 1/2020/8Yr		KE6000008653	3-Jun-20	25-May-28	2,009	19,275.46	Fixed	10.2000				101.5943	
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,913	78,639.89	Fixed	10.9000	10.0100	107.4920	104.7670	101.1756	68,000,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,913	78,639.89	Fixed	10.9000	10.7000	103.7408	101.0156	101.1756	200,000,000
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD 1/2012/10Yr	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	567	35,273.70	Fixed	12.7050	10.1800	109.1577	103.5392	104.8318	5,000,000
FXD 3/2019/10Yr		KE6000004876	19-Aug-19	6-Aug-29	3,178	45,005.05	Fixed	11.5170	11.0300	105.7483	102.6476	104.3653	3,100,000
FXD1/2012/15Yr		KE4000003675	24-Sep-12	6-Sep-27	2,478	48,937.10	Fixed	11.0000	10.4800	104.5687	102.4533	100.9314	500,000
FXD1/2019/15Yr		KE5000009450	28-Jan-19	9-Jan-34	4,795	80,809.080	Fixed	12.8570	11.7400	111.5591	107.3559	105.5613	4,000,000
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,218	86,258.15	Fixed	13.4000	13.5318	104.7171	99.0478	99.4766	1,600,000
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,218	86,258.15	Fixed	13.4000	13.0100	108.4651	102.7959	99.4766	5,400,000
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	1,757	27,925.35	Fixed	11.0000	8.8200	107.2821	105.3783	102.6810	200,000
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,303	51,192.20	Fixed	11.0000	10.4000	103.1761	101.2723	102.7498	200,000
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,303	51,192.20	Fixed	11.0000	8.8200	106.7839	104.8801	102.7498	500,000
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,303	51,192.20	Fixed	11.0000	9.8000	104.5165	102.6127	102.7498	18,000,000
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	6-Oct-31	3,369	40,029.65	Fixed	12.0000	11.1000	105.0790	103.6252	106.5081	5,500,000
IFB 1/2017/12Yr		KE5000006980	27-Feb-17	12-Feb-29	3,003	14,330.40	Fixed	12.5000	11.0000	108.3875	105.2625	111.6234	20,000,000
IFB 1/2018/20Yr		KE5000008109	19-Nov-18	26-Oct-38	6,545	36,787.30	Fixed	11.9500	11.5500	102.6636	102.4338	105.6247	2,500,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,432	71,028.55	Fixed	11.7500	10.7400	107.6361	106.7323	108.0874	2,000,000
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	2-Apr-29	3,052	74,397.29	Fixed	10.8500	9.7200	106.3979	105.1460	101.5437	11,600,000
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	2-Apr-29	3,052	74,397.29	Fixed	10.8500	10.3500	103.4704	102.2185	101.5437	35,000,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,913	78,639.89	Fixed	10.9000	10.1100	106.9363	104.2113	101.1756	3,250,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,913	78,639.89	Fixed	10.9000	10.1000	106.9918	104.2666	101.1756	5,000,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,913	78,639.89	Fixed	10.9000	10.8000	103.2128	100.4878	101.1756	7,000,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,913	78,639.89	Fixed	10.9000	10.3200	105.7827	103.0577	101.1756	10,000,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,913	78,639.89	Fixed	10.9000	10.7669	103.3871	100.6621	101.1756	35,000,000
CORPORATE BONDS													
EABL FIXED MEDIUM TERM NOTE													
EABL BD.38/03/22-0552-14.17		KE5000007103	3-Apr-17	28-Mar-22	490	6,000.00	FIXED	14.1700				105.3014	
CHASE BANK FIXED MEDIUM TER													
CHBD BD.02/06/22-0044-13.5		KE5000002104	10-Jun-15	2-Jun-22	556	4,822.40	FIXED	13.2500				100.0000	
REAL PEOPLE MEDIUM TERM NOTE													
RPBD.80.06/08/18-0046-13.65		KE5000002096	10-Aug-15	28-Feb-21	97	1,301.10	T.B (91) + 1.00%					90.0000	
RPBD.80.03/08/20-0047-13.65		KE5000003102	10-Aug-15	3-Aug-28	2,810	1,301.10	T.B (91) + 1.00%					101.5187	
FAMILY BANK MEDIUM TERM NOTE													
FBBB.80.18/04/21-0049-13.75		KE5000003763	26-Oct-15	19-Apr-21	147	1,297.10	FIXED	13.7500				100.0260	
FBBB.80.18/04/21-0052-2.5		KE5000003870	26-Oct-15	19-Apr-21	147	600.80	T.B (182) + 2.50%					94.7367	
FBBB.80.18/04/21-0050-14		KE5000003987	26-Oct-15	19-Apr-21	147	120.40	FIXED	14.0000				94.7367	
ACORN GREEN BOND MEDIUM TERM NOTE													
ACORN FBD		KE6000007093	8-Nov-19	8-Nov-24	1,446	1,099.00	FIXED	12.2500					

Turnover in Bonds	
Today	Previous
2,293,350,000	2,443,450,000

Total Deals	
Today	Previous
52	58

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: Floatine Rate Treasury Bond **MA**: 13 weeks 91 day notes Mavine Avenue **MTN**: Medium Term Note

FXT: Fixed Rate Treasury Bond **YTM**: yield to maturity **YTC**: Yeld to next coupon reset date **CBK**: Central Bank of Kenya **IFB**: Infrastructure Bond **S**: Suspended

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