nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

November 25, 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 25, 2020
TWO YEAR BONDS													
FXD 1/2019/2Yr		KIF5000009323	28-Jan-19	25-Jan-21	61	31,120.85	Fixed	10.7010				101.3423	
FIVE YEAR BONDS													
FXD 2/2015/ 5Yr		KE5000003094	30-Nov-15	23-Nov-20	-2	30,673.85	Fixed	13.9200				101.7581	
FXD 1/2016/ 5Yr		KE5000004548	25-Apr-16	19-Apr-21	145	19,544.20	Fixed	14.3340				111.2224	
FXD 2/2016/ 5Yr		KE5000005107	25-Jul-16	19-Jul-21	236	24,386.30	Fixed	14.0690				104.9443	
FXD 3/2016/ 5Yr		KE5000006436	26-Sep-16	20-Sep-21	299	23,051.05	Fixed	13.1120				104.9886	
FXD 1/2017/ 5Yr		KE5000007154	20-Aug-17	22-Aug-22	635	29,598.15	Fixed	12.4650				105.5728	
FXD 2/2017/ 5Yr		KE5000007764	23-Oct-17	17-Oct-22	691	20,712.10	Fixed	12.5170				106.3538	
FXD 1/2018/ 5Yr		KE5000008218	26-Mar-18	20-Mar-23	845	30,795.55	Fixed	12.2990				105.0909	
FXD 1/2019/ 5Yr		KE5000009547	25-Feb-19	18-Feb-24	1,181	65,062.22	Fixed	11.3040				104.1696	
FXD 2/2019/ 5Yr		KE6000001086	13-May-19	6-May-24	1,258	39,201.40	Fixed	10.8720				103.6055	
FXD 3/2019/ 5Yr		KE6000001766	16-Dec-19	9-Dec-24	1,475	45,012.60	Fixed	11.4920				104.8451	
FXD1/2020/ 5Yr		KE6000008547	11-May-20	5-May-25	1,622	30,121.88	Fixed	11.6670				105.4580	
TEN YEAR BONDS													
FXD 1/2012/10Yr	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	565	35,273.70	Fixed	12.7050				104.8318	
FXD 1/2013/10Yr	(Re-opened)	KE2000000037	1-Jul-13	19-Jun-23	936	39,248.20	Fixed	12.3710				105.7082	
FXD 1/2014/10Yr	(Re-opened)	KE3000008880	25-May-15	15-Jan-24	1,146	35,852.15	Fixed	12.1800				106.0437	
FXD 1/2016/10Yr		KE5000008329	29-Aug-16	17-Aug-26	2,081	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	10.8000	114.3815	110.0714	110.7876	300,000,000
FXD 1/2018/10Yr		KE5000008762	27-Aug-18	14-Aug-28	2,819	40,584.60	Fixed	12.6860				107.2607	
FXD 2/2018/10Yr		KE5000009216	17-Dec-18	4-Dec-28	2,931	54,094.49	Fixed	12.5020				105.7239	
FXD 1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	3,001	52,044.00	Fixed	12.4380				105.3536	
FXD 2/2019/10Yr		KE5000009877	15-Apr-19	2-Apr-29	3,050	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	3,274	69,222.44	Fixed	12.2800				106.7249	
FIFTEEN YEAR BONDS													
FXD1/2007/15Yr		KE1000001345	26-Mar-07	7-Mar-22	467	3,654.60	Fixed	14.5000				108.0492	
FXD2/2007/15Yr		KE1000001352	25-Jun-07	6-Jun-22	558	32,682.60	Fixed	13.5000	8.9183	112.7276	106.4227	106.4586	317,000,000
FXD3/2007/15Yr	(Re-opened)	KE1000001360	26-Nov-07	7-Nov-22	712	32,958.10	Fixed	12.5000	9.1500	106.4183	105.8668	106.8078	60,300,000
FXD1/2008/15Yr		KE1000001428	31-Mar-08	13-Mar-23	838	34,789.80	Fixed	12.5000				106.8707	
FXD1/2009/15Yr		KE4000003436	26-Oct-09	7-Oct-24	1,412	31,992.45	Fixed	12.5000	10.0000	109.3614	107.6504	107.5250	100,000,000
FXD1/2010/15Yr	(Re-opened)	KE4000003500	29-Mar-10	10-Mar-25	1,566	27,693.90	Fixed	10.2500				100.8728	
FXD2/2010/15Yr	(Re-opened)	KE2000001558	25-Aug-10	6-Dec-25	1,839	24,532.51	Fixed	9.0000	10.2233	99.2644	98.2542	95.5125	100,000,000
FXD1/2012/15Yr		KE2000003675	24-Sep-12	6-Sep-27	2,476	48,837.10	Fixed	11.0000				100.9314	
FXD1/2013/15Yr	(Re-opened)	KE4000003790	25-Feb-13	7-Feb-28	2,630	42,138.45	Fixed	11.2500				100.4574	
FXD2/2013/15Yr		KE4000003808	29-Apr-13	10-Apr-28	2,693	66,103.060	Fixed	12.0000	11.5000	103.6395	102.4197	103.2150	300,000,000
FXD1/2015/15Yr		KE5000008432	28-May-18	9-May-33	4,548	49,254.850	Fixed	12.6500				105.4757	
FXD2/2015/15Yr		KE5000008879	22-Oct-18	3-Oct-33	4,695	29,064.350	Fixed	12.7500				102.9680	
FXD1/2016/15Yr		KE5000009450	28-Jan-19	9-Jan-34	4,793	80,809.080	Fixed	12.8570				105.5613	
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	4,898	42,647.30	Fixed	12.7340				103.4691	
FXD3/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	4,975	50,552.95	Fixed	12.3400				99.9562	
FXD1/2020/15Yr		KE6000007218	25-Feb-20	5-Feb-35	5,185	50,883.00	Fixed	12.7560				100.2488	
TWENTY YEAR BOND													
FXD1/2008/20Yr	(Re-opened)	KE1000001493	30-Jun-08	5-Jun-28	2,749	38,145.10	Fixed	13.7500				112.8666	
FXD1/2011/20Yr	(Re-opened)	KE2000002176	30-May-11	5-May-31	3,813	33,822.97	Fixed	10.0000	11.8116	89.5128	89.2655	83.2193	70,000,000
FXD1/2012/20Yr	(Re-opened)	KE4000002849	28-Nov-12	1-Nov-32	4,359	44,581.65	Fixed	12.0000				100.6160	
FXD1/2016/20Yr		KE5000006543	26-Sep-16	1-Sep-36	6,759	12,761.20	Fixed	14.0000				104.3125	
FXD1/2018/20Yr		KE5000008325	26-Mar-18	1-Mar-38	6,305	59,078.29	Fixed	13.2000	13.2250	102.1403	99.7832	99.1472	100,000,000
FXD1/2018/20Yr		KE5000008325	26-Mar-18	1-Mar-38	6,305	59,078.29	Fixed	13.2000	13.1053	102.9516	100.5945	99.1472	104,500,000
FXD1/2018/20Yr		KE5000008325	26-Mar-18	1-Mar-38	6,305	59,078.29	Fixed	13.2000	13.2000	102.3089	99.9518	99.1472	150,000,000
FXD1/2018/20Yr		KE5000008325	26-Mar-18	1-Mar-38	6,305	59,078.29	Fixed	13.2000	13.1000	102.9878	100.6307	99.1472	200,000,000
FXD1/2018/20Yr		KE5000008325	26-Mar-18	1-Mar-38	6,305	59,078.29	Fixed	13.2000	13.1500	102.6474	100.2903	99.1472	250,000,000
FXD2/2018/20Yr		KE5000008655	30-Jul-18	5-Jul-38	6,431	56,109.20	Fixed	13.2000				102.7280	
FXD1/2019/20Yr		KE5000009964	15-Apr-19	21-Mar-39	6,690	23,560.05	Fixed	12.8730				107.9398	
TWENTY FIVE YEAR BOND													
FXD1/2010/25Yr	(Re-opened)	KE4000003089	28-Jun-10	28-May-35	5,297	20,192.50	Fixed	11.2500				97.8583	
FXD1/2019/25Yr		KE5000008549	25-Jun-18	25-May-43	8,216	86,258.15	Fixed	13.4000	13.0051	108.5766	102.8337	99.7960	130,000,000
THIRTY YEAR BOND													
SDB 1/2011/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,362	28,144.70	Fixed	12.0000				94.5518	
INFRASTRUCTURE BONDS													
IFB 1/2008/12Yr		KE4000003196	23-Feb-09	8-Feb-21	75	7,668.37	Fixed	12.5000				101.6308	
IFB 2/2008/12Yr		KE4000003204	7-Dec-09	22-Nov-21	362	5,388.33	Fixed	12.0000				101.5126	
IFB 1/2011/12Yr		KE2000002242	3-Oct-11	18-Sep-23	1,027	11,735.50	Fixed	12.0000				107.6921	
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	1,755	27,805.35	Fixed	11.0000				102.6810	
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	2,147	27,045.95	Fixed	11.0000				103.2817	
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	2-Dec-24	1,468	25,119.55	Fixed	11.0000				102.6903	
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,301	51,192.20	Fixed	11.0000				102.7498	
IFB 1/2016/9Yr		KE5000004654	23-May-16	12-May-25	1,629	36,303.20	Fixed	12.5000				106.5660	
IFB 1/2016/15Yr		KE5000006559	24-Oct-16	6-Oct-31	3,967	40,029.65	Fixed	12.0000				106.5081	
IFB 1/2017/12Yr		KE5000006980	27-Feb-17	12-Feb-29	3,001	14,330.40	Fixed	12.5000	10.5000	110.3229	107.1292	111.6234	53,000,000
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	18-Nov-24	1,454	41,469.45	Fixed	12.5000				106.2489	
IFB 1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,429	41,184.80	Fixed	12.5000	11.0800	112.4965	108.3413	109.1621	150,000,000
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,543	36,787.30	Fixed	11.9500				105.6247	
IFB 1/2019/20Yr		KE5000009760	25-Mar-19	22-Feb-44	6,489	16,828.65	Fixed	12.2000				103.9913	
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,430	71,028.55	Fixed	11.7500	11.1500	104.8773	103.9589	104.4187	602,100,000
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	2-Apr-29	3,050	74,397.29	Fixed	10.8500	10.6000	102.3980	101.0865	101.5437	220,000,000
IFB 1/2020/8Yr		KE6000008853	3-Jun-20	25-May-28	2,007	19,273.46	Fixed	10.2000				101.5943	
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,911	78,639.89	Fixed	10.9000	10.7500	103.5358	100.7509	101.2808	50,000,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,911	78,639.89	Fixed	10.9000	10.7000	103.8001	101.0152	101.2808	200,000,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,911	78,639.89	Fixed	10.9000	10.8000	103.2725	100.4476	101.2808	472,300,000
BONDS SELL/BUY BACK TRANSACTIONS													
FXD1/2019/25Yr		KE5000008549	25-Jun-18	25-May-43	8,216	86,258.15	Fixed	13.4000	13.4000	108.6145	102.8716	99.7960	52,000,000
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD 2/2017/ 5Yr		KE5000007764	23-Oct-17	17-Oct-22	691	20,712.10	Fixed	12.5170	9.5000	106.3792	105.1069	106.3538	25,000,000
FXD 1/2012/10Yr	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	565	35,273.70	Fixed	12.7050	9.2000	110.6403	104.9510	104.8318	15,000,000
FXD 2/2018/10Yr		KE5000009216	17-Dec-18	4-Dec-28	2,931	54,094.49	Fixed	12.5020	10.9500	113.7491	108.1907	105.7239	2,000,000
FXD 3/2019/10Yr		KE6000004876	19-Aug-19	6-Aug-29	3,178	45,005.05	Fixed	11.5170	11.4758	103.3478	100.1836	104.3653	4,000,000
FXD 4/2019/10Yr		KE6000005659	25-Nov-19	12-Nov-29	3,274	69,222.44	Fixed	12.2800	11.0800	106.7903	106.7228	106.7249	4,000,000
FXD1/2012/15Yr		KE4000003675	24-Sep-12	6-Sep-27	2,476	48,837.10	Fixed	11.0000	10.4800	104.9214	102.4516	100.9314	9,000,000
FXD2/2013/15Yr		KE4000003808	29-Apr-13	10-Apr-28	2,693	66,103.060	Fixed	12.0000	11.4450	103.8138	102.6938	103.2150	7,000,000
FXD1/2019/15Yr		KE5000009430	28-Jan-19	9-Jan-34	4,793	80,809.080	Fixed	12.8570	11.7400	111.6291	107.3552	105.5613	500,000
FXD1/2019/15Yr		KE5000009430	28-Jan-19	9-Jan-34	4,793	80,809.080	Fixed	12.8570	11.6700	112.1202	107.8463	105.5613	2,000,000
FXD1/2019/15Yr		KE5000009430	28-Jan-19	9-Jan-34	4,793	80,809.080	Fixed	12.8570	11.7100	111.8381	107.5652	105.5613	4,500,000
FXD1/2019/15Yr		KE5000009430	28-Jan-19	9-Jan-34	4,793	80,809.080	Fixed	12.8570	11.8000	111.2108	106.9369	105.5613	5,000,000
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	4,898	42,647.30	Fixed	12.7340	12.8054	100.0914	99.5317	103.4691	24,000,000
FXD1/2020/15Yr		KE6000007218	25-Feb-20	5-Feb-35	5,185	50,883.00	Fixed	12.7560	12.4000	105.5648	102.3057	100.2488	2,500,000
FXD1/2019/25Yr		KE5000008549	25-Jun-18	25-May-43	8,216	86,258.15	Fixed	13.4000	13.0000	108.6145	102.8716	99.7960	18,000,000
SDB 1/2011/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,362	28,144.70	Fixed	12.0000	14.0000	89.8881	86.5894	94.5518	1,250,000
IFB 1/2011/12Yr		KE2000002242	3-Oct-11	18-Sep-23	1,027	11,735.50	Fixed	12.0000	9.5000	108.1737	106.0308	107.6921	400,000
IFB 1/2011/12Yr		KE2000002242	3-Oct-11	18-Sep-23	1,027	11,735.50	Fixed	12.0000	9.2348	108.8450	106.7021	107.6921	2,350,000
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	1,755	27,805.35	Fixed	11.0000	10.0000	104.3474	102.3831	102.6810	24,100,000
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	2,147	27,045.95	Fixed	11.0000	9.0800	107.4887	106.3706	103.2817	3,600,000
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	2,147	27,045.95	Fixed	11.0000	8.9300	108.0137	106.8956	103.2817	10,000,000
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	2-Dec-24	1,468	25,119.55	Fixed	11.0000	10.0000	106.8034	101.6860	102.6903	2,100,000
IFB 1/2016/15Yr		KE5000006559	24-Oct-16	6-Oct-31	3,967	40,029.65	Fixed	12.0000	10.6000	107.4550	106.2352	106.5081	5,500,000
IFB 1/2017/12Yr		KE5000006980	27-Feb-17	12-Feb-29	3,001	14,330.40	Fixed	12.5000	10.4747	110.4190	107.2253	111.6234	19,200,000
IFB 1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,429	41,184.80	Fixed	12.5000	11.0970	112.3902	108.2350	109.1621	21,500,000
IFB 1/2019/25Yr		KE5000009760	25-Mar-19	22-Feb-44	6,489	16,828.65	Fixed	12.2000	11.1200	110.3151	108.1365	103.9913	2,500,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,430	71,028.55	Fixed	11.7500	11.0500	105.5549	104.5865	104.4187	12,500,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,430	71,028.55	Fixed	11.7500	11.2755	104.0360	103.0676	104.4187	30,000,000
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	2-Apr-29	3,050	74,397.29	Fixed	10.8500	9.6100	106.9760	105.6645	101.5437	2,000,000
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	2-Apr-29	3,050	74,397.29	Fixed	10.8500	9.7200	106.4534	105.1419	101.5437	6,300,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,911	78,639.89	Fixed	10.9000	10.0400	107.3626	104.5977	101.2808	1,000,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,911	78,639.89	Fixed	10.9000	10.0700	107.2169	104.4310	101.2808	2,000,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,911	78,639.89	Fixed	10.9000	10.3000	105.9502	103.1653	101.2808	3,000,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,911	78,639.89	Fixed	10.9000	9.9800	107.7172	104.9523	101.2808	4,000,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,911	78,639.89	Fixed	10.9000	10.0900	107.1050	104.3201	101.2808	9,500,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,911	78,639.89	Fixed	10.9000	10.0800	107.1604	104.3755	101.2808	12,100,000
CORPORATE BONDS													
EABL FIXED MEDIUM TERM NOTE													
EABL BD 38/03/22-0052-14-17		KE5000007103	3-Apr-17	28-Mar-22	488	6,000.00	FIXED	14.1700				105.3014	
CHASE BANK FIXED MEDIUM TERM													
CHBD BD 02/06/22-0044-13.5		KE5000002104	10-Jun-15	2-Jun-22	554	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	95	1,301.10	T.B (91) + 1.00%					90.0000	
RPBD BD 05/08/20-0047-13.85		KE5000003102	10-Aug-15	3-Aug-28	2,808	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	145	1,297.10	FIXED	13.7500				100.0260	
FBBB BD 19/04/21-0051-2.5		KE5000003870	26-Oct-15	19-Apr-21	145	600.80	T.B (182) + 2.50%					94.7367	
FBBB BD 19/04/21-0050-14		KE5000003887	26-Oct-15	19-Apr-21	145	120.40	FIXED	14.0000				94.7367	
ACORN GREEN BOND MEDIUM TERM NOTE													
ACORN FXD		KE6000007093	8-Nov-19	8-Nov-24	1,444	1,099.00	FIXED	12.2500					

Turnover in Bonds	
Today	Previous
4,278,600,000	1,875,300,000

Total Deals	
Today	Previous
130	109

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: Fixedrate Rate Treasury Bond **MA**: 13 weeks 91 day rates Mwanzo 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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