nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

October 6, 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													October 6, 2020
TWO YEAR BONDS													
FXD 1/2019/2Y		KE5000009323	28-Jan-19	25-Jan-21	111	31,120.85	Fixed	10.7010				101.3423	
FIVE YEAR BONDS													
FXD 2/2015/ 5Yr		KE5000003094	30-Nov-15	23-Nov-20	48	30,673.85	Fixed	13.9200				101.7581	
FXD 1/2016/ 5Yr		KE5000004548	25-Apr-16	19-Apr-21	195	19,544.20	Fixed	14.3340				104.7282	
FXD 2/2016/ 5Yr		KE5000005107	25-Jul-16	19-Jul-21	286	24,395.30	Fixed	14.0690	7.6469	107.7912	104.7764	104.9150	53,800,000
FXD 3/2016/ 5Yr		KE5000006456	26-Sep-16	20-Sep-21	349	23,051.05	Fixed	13.1120				106.1817	
FXD 1/2017/ 5Yr		KE5000007434	28-Aug-17	22-Aug-22	685	29,599.15	Fixed	12.4650				105.7732	
FXD 2/2017/ 5Yr		KE5000007754	23-Oct-17	17-Oct-22	741	20,712.10	Fixed	12.5170				106.3183	
FXD 1/2018/ 5Yr		KE5000008218	26-Mar-18	20-Mar-23	895	30,796.55	Fixed	12.2990				106.0076	
FXD 1/2019/ 5Yr		KE5000009547	25-Feb-19	19-Feb-24	1,231	65,359.50	Fixed	11.3040				103.0269	
FXD 2/2019/ 5Yr		KE6000001596	13-May-19	6-May-24	1,308	39,201.40	Fixed	10.8720				101.9953	
FXD 3/2019/ 5Yr		KE6000005766	16-Dec-19	9-Dec-24	1,525	45,012.60	Fixed	11.4920				104.0284	
FXD1/2020/ 5Yr		KE6000008547	11-May-20	5-May-25	1,672	30,121.88	Fixed	11.6670				104.7045	
TEN YEAR BONDS													
FXD 2/2010/10Yr	(Re-opened)	KE1000001998	1-Nov-10	19-Oct-20	13	33,387.90	Fixed	9.3070				100.4617	
FXD 1/2012/10Yr	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	615	35,273.70	Fixed	12.7050				104.8318	
FXD 1/2013/10Yr	(Re-opened)	KE2000006037	1-Jul-13	19-Jun-23	886	39,248.20	Fixed	12.3710	9.5153	110.2483	106.6458	105.6296	250,000,000
FXD 1/2014/10Yr	(Re-opened)	KE3000008880	25-May-15	15-Jan-24	1,196	35,852.15	Fixed	12.1800				106.0322	
FXD 1/2016/10Yr		KE3000006329	29-Aug-16	17-Aug-26	2,141	18,306.45	Fixed	15.0350				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		KE5000008782	27-Aug-18	14-Aug-28	2,869	40,584.60	Fixed	12.6860				105.0570	
FXD 2/2018/10Yr		KE5000009216	17-Dec-18	4-Dec-28	2,981	54,034.49	Fixed	12.5020				107.1235	
FXD 1/2019/10Yr		KE5000009853	25-Feb-19	12-Feb-29	3,051	52,044.00	Fixed	12.4380				105.3536	
FXD 2/2019/10Yr		KE5000009877	15-Apr-19	2-Apr-29	3,100	51,325.00	Fixed	12.3000				102.9151	
FXD 3/2019/10Yr		KE6000004876	19-Aug-19	6-Aug-29	3,226	45,005.05	Fixed	11.5170				99.9714	
FXD 4/2019/10Yr		KE6000005659	25-Nov-19	12-Nov-29	3,324	69,222.44	Fixed	12.2850				103.1415	
FIFTEEN YEAR BONDS													
FXD1/2007/15Yr		KE1000001345	26-Mar-07	7-Mar-22	517	3,654.60	Fixed	14.5000				109.0492	
FXD2/2007/15Yr		KE1000001352	25-Jun-07	6-Jun-22	608	32,682.60	Fixed	13.5000	8.7500	111.6536	107.2031	107.6688	150,000,000
FXD3/2007/15Yr	(Re-opened)	KE1000001360	26-Nov-07	7-Nov-22	762	32,958.10	Fixed	12.5000				105.5631	
FXD1/2008/15Yr		KE1000001428	31-Mar-08	13-Mar-23	888	34,789.80	Fixed	12.5000				106.5876	
FXD1/2009/15Yr		KE4000003436	26-Oct-09	7-Oct-24	1,462	31,952.45	Fixed	12.5000				107.8030	
FXD1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	1,616	27,693.90	Fixed	10.2500				99.1191	
FXD2/2010/15Yr	(Re-opened)	KE2000001558	20-Apr-11	8-Dec-25	1,889	13,513.10	Fixed	9.0000	10.4000	97.2596	94.4656	94.1786	200,000,000
FXD1/2012/15Yr		KE4000003675	24-Sep-12	6-Sep-27	2,526	48,937.10	Fixed	11.0000				100.2282	
FXD1/2013/15Yr	(Re-opened)	KE4000003780	25-Feb-13	7-Feb-28	2,680	42,138.45	Fixed	11.2500				99.7221	
FXD2/2013/15Yr		KE4000003808	29-Apr-13	10-Apr-28	2,743	39,876.600	Fixed	12.0000				102.6945	
FXD1/2018/15Yr		KE5000008432	28-May-18	9-May-33	4,598	49,254.850	Fixed	12.6500				105.4876	
FXD2/2018/15Yr		KE5000008879	22-Oct-18	3-Oct-33	4,745	29,964.350	Fixed	12.7500				102.8680	
FXD1/2019/15Yr		KE5000009430	28-Jan-19	9-Jan-34	4,843	80,809.080	Fixed	12.8570				102.0355	
FXD1/2019/15Yr		KE5000009430	28-Jan-19	9-Jan-34	4,843	80,809.080	Fixed	12.8570				103.6229	
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	4,948	42,447.30	Fixed	12.7340				103.4691	
FXD3/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	5,025	50,552.95	Fixed	12.3400				100.3061	
FXD1/2020/15Yr		KE6000007218	25-Feb-20	5-Feb-35	5,235	5,191.25	Fixed	12.7560				102.2609	
TWENTY YEAR BOND													
FXD1/2008/20Yr	(Re-opened)	KE1000001493	30-Jun-08	5-Jun-28	2,799	38,145.10	Fixed	13.7500				113.1673	
FXD1/2011/20Yr	(Re-opened)	KE2000002176	30-May-11	5-May-31	3,863	8,365.80	Fixed	10.0000				88.8824	
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	1-Nov-32	4,409	44,581.65	Fixed	12.0000				99.6517	
FXD1/2016/20Yr		KE5000006543	26-Sep-16	1-Sep-36	5,809	12,761.20	Fixed	14.0000				104.3125	
FXD1/2018/20Yr		KE5000008325	26-Mar-18	1-Mar-38	6,355	31,597.70	Fixed	13.2000				104.1885	
FXD2/2018/20Yr		KE5000008655	30-Jul-18	5-Jul-38	6,481	15,846.65	Fixed	13.2000				103.6316	
FXD1/2019/20Yr		KE5000009964	15-Apr-19	21-Mar-39	6,740	23,560.05	Fixed	12.8730				107.9398	
TWENTY FIVE YEAR BOND													
FXD1/2010/25Yr	(Re-opened)	KE4000003089	28-Jun-10	28-May-35	5,347	20,192.50	Fixed	11.2500				97.8583	
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,266	43,224.05	Fixed	13.4000				102.7031	
THIRTY YEAR BOND													
SDB 1/2013/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,412	28,144.70	Fixed	12.0000				92.8419	
INFRASTRUCTURE BONDS													
IFB 1/2008/12Yr		KE4000003196	23-Feb-09	8-Feb-21	125	7,668.37	Fixed	12.5000				101.6308	
IFB 2/2009/12Yr		KE4000003204	7-Dec-09	22-Nov-21	412	5,388.33	Fixed	12.0000				101.5126	
IFB 1/2011/12Yr		KE2000002242	3-Oct-11	18-Sep-23	1,077	11,735.50	Fixed	12.0000				107.6921	
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	1,805	27,925.35	Fixed	11.0000				103.0986	
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	2,197	27,045.95	Fixed	11.0000				104.0113	
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	2-Dec-24	1,518	25,119.55	Fixed	11.0000				102.9297	
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,351	51,192.20	Fixed	11.0000				102.4052	
IFB 1/2016/9Yr		KE5000004654	23-May-16	12-May-25	1,679	36,303.20	Fixed	12.5000				107.0972	
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	6-Oct-31	4,017	40,029.65	Fixed	12.0000				104.7142	
IFB 1/2017/12Yr		KE5000008880	27-Feb-17	12-Feb-29	3,051	14,330.40	Fixed	12.5000				111.6234	
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	16-Nov-24	1,504	41,449.46	Fixed	12.5000				107.4489	
IFB 1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,479	41,184.80	Fixed	12.5000				106.4160	
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,593	36,787.30	Fixed	11.9500				103.9466	
IFB 1/2019/25Yr		KE5000009760	25-Mar-19	22-Feb-44	8,539	16,828.65	Fixed	12.2000				102.5293	
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,480	71,028.55	Fixed	11.7500	11.4000	107.4908	102.2614	102.2589	140,400,000
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	2-Apr-29	3,100	39,010.13	Fixed	10.8500	10.6500	106.1439	100.8977	101.1230	525,000,000
IFB 1/2020/8Yr		KE6000008653	3-Jun-20	25-May-28	2,057	19,275.46	Fixed	10.2000				101.2893	
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,961	78,639.89	Fixed	10.9000	11.0000	100.7362	99.4486	98.9272	300,000,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,961	78,639.89	Fixed	10.9000	10.9500	100.9985	99.7109	98.9272	300,000,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,961	78,639.89	Fixed	10.9000	10.9000	101.2617	99.9741	98.9272	500,000,000
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD 4/2019/10Yr		KE6000005659	25-Nov-19	12-Nov-29	3,324	69,222.44	Fixed	12.2850	11.0300	111.5699	107.0492	103.1415	100,000
FB 1/2011/12Yr		KE2000002242	3-Oct-11	18-Sep-23	1,077	11,735.50	Fixed	12.0000	10.4000	104.4703	103.9758	107.6921	900,000
FB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	1,805	27,925.35	Fixed	11.0000	10.2000	102.4463	101.9930	103.0986	11,600,000
FB 1/2017/12Yr		KE5000006980	27-Feb-17	12-Feb-29	3,051	14,330.40	Fixed	12.5000	10.8500	107.4365	105.9599	111.6234	20,000,000
FB 1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,479	41,184.80	Fixed	12.5000	10.6500	113.6073	111.1691	106.4160	1,000,000
FB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,593	36,787.30	Fixed	11.9500	11.0000	110.5852	105.9562	103.9466	500,000
FB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,961	78,639.89	Fixed	10.9000	10.9056	101.2321	99.9445	98.9272	10,000,000
FB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,961	78,639.89	Fixed	10.9000	10.8221	101.6737	100.3861	98.9272	30,200,000
FB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,961	78,639.89	Fixed	10.9000	10.8000	101.7911	100.5035	98.9272	20,000,000
FB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,961	78,639.89	Fixed	10.9000	10.4317	103.7755	102.4879	98.9272	700,000
FB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,961	78,639.89	Fixed	10.9000	10.3500	104.2232	102.9356	98.9272	500,000
FB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,961	78,639.89	Fixed	10.9000	10.3450	104.2782	102.9906	98.9272	6,400,000
FB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,961	78,639.89	Fixed	10.9000	10.3100	104.4434	103.1558	98.9272	18,000,000
FB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,961	78,639.89	Fixed	10.9000	10.2500	104.7750	103.4874	98.9272	20,000,000
CORPORATE BONDS													
EABL FIXED MEDIUM TERM NOTE													
EABL 28/03/22-0052-14.17		KE5000007103	3-Apr-17	28-Mar-22	538	6,000.00	FIXED	14.1700				104.8801	
CHASE BANK FIXED MEDIUM TER S													
CHBD.BD.03/06/22-0044-13.5		KE5000002104	10-Jun-15	2-Jun-22	604	4,822.40	FIXED	13.2500				100.0000	
REAL PEOPLE MEDIUM TERM NOTE													
RPM0.BD.06/08/18-0046-13.85		KE5000002096	10-Aug-15	28-Feb-21	143	1,301.10	T.B (91) + 1.00%					90.0000	
RPM0.BD.05/08/20-0047-13.85		KE5000003102	10-Aug-15	3-Aug-28	2,858	1,301.10	T.B (91) + 1.00%					101.5187	
FAMILY BANK MEDIUM TERM NOTE													
FBG8.BD.19/04/21-0049-13.75		KE5000003763	26-Oct-15	19-Apr-21	195	1,297.10	FIXED	13.7500				100.0260	
FBG8.BD.19/04/21-0051-2.5		KE5000003870	26-Oct-15	19-Apr-21	195	600.80	T.B (182) + 2.50%					94.7367	
FBG8.BD.19/04/21-0050-14		KE5000003987	26-Oct-15	19-Apr-21	195	120.40	FIXED	14.0000				94.7367	
ACORN GREEN BOND MEDIUM TERM NOTE													
ACORN F/ID		KE6000007093	8-Nov-19	8-Nov-24	1,494	786.00	FIXED	12.2500					

Turnover in Bonds	
Today	Previous
2,558,900,000	3,473,700,000

Total Deals	
Today	Previous
43	72

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 Avernae **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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