nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

October 29, 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 29, 2020
TWO YEAR BONDS													
FXD 1/2019/2Y		KE5000009323	28-Jan-19	25-Jan-21	88	31,120.85	Fixed	10.7010				101.3423	
FIVE YEAR BONDS													
FXD 2/2015/ 5Y		KE5000003094	30-Nov-15	23-Nov-20	25	30,673.85	Fixed	13.9200				101.7581	
FXD 1/2016/ 5Y		KE5000004548	26-Apr-16	19-Apr-21	172	19,544.20	Fixed	14.3340				111.2224	
FXD 2/2016/ 5Y		KE5000005107	25-Jul-16	19-Jul-21	263	24,395.30	Fixed	14.0690				104.9443	
FXD 3/2016/ 5Y		KE5000006416	26-Sep-16	20-Sep-21	326	23,051.05	Fixed	13.1120				104.9886	
FXD 1/2017/ 5Y		KE5000007434	28-Aug-17	22-Aug-22	662	29,599.15	Fixed	12.4650				105.5729	
FXD 2/2017/ 5Y		KE5000007754	23-Oct-17	17-Oct-22	718	20,712.10	Fixed	12.5170				105.9114	
FXD 1/2018/ 5Y		KE5000009218	26-Mar-18	20-Mar-23	872	30,795.55	Fixed	12.2990	9.8500	106.3749	105.0909	106.5211	300,000,000
FXD 1/2019/ 5Y		KE5000009547	25-Feb-19	19-Feb-24	1,208	65,082.22	Fixed	11.3040				103.8703	
FXD 2/2019/ 5Y		KE6000005596	13-May-19	06-May-24	1,265	39,201.40	Fixed	10.8720				102.5408	
FXD 3/2019/ 5Y		KE6000005766	16-Dec-19	09-Dec-24	1,502	45,012.60	Fixed	11.4920	10.1500	106.7011	104.6074	105.0522	200,000,000
FXD 3/2019/ 5Y		KE6000005766	16-Dec-19	09-Dec-24	1,502	45,012.60	Fixed	11.4920	10.1000	106.8712	104.5775	105.0522	150,000,000
FXD1/2020/ 5Y		KE6000008547	11-May-20	05-May-25	1,649	30,121.88	Fixed	11.6670				104.7045	
TEN YEAR BONDS													
FXD 1/2012/10Y	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	592	35,273.70	Fixed	12.7050				104.8318	
FXD 1/2013/10Y	(Re-opened)	KE2000006037	01-Jul-13	19-Jun-23	963	39,248.20	Fixed	12.3710				106.6458	
FXD 1/2014/10Y	(Re-opened)	KE3000008890	25-May-15	15-Jan-24	1,173	35,852.15	Fixed	12.1800				105.8713	
FXD 1/2016/10Y		KE5000006329	29-Aug-16	17-Aug-26	2,118	18,306.45	Fixed	15.0390				116.7525	
FXD 1/2017/10Y		KE5000007327	31-Jul-17	19-Jul-27	3,078	35,174.40	Fixed	12.9660				110.7876	
FXD 1/2018/10Y		KE5000008762	27-Aug-18	14-Aug-28	2,846	40,584.60	Fixed	12.6860				106.5355	
FXD 2/2018/10Y		KE5000009216	17-Dec-18	04-Dec-28	2,958	54,034.49	Fixed	12.5020				105.7239	
FXD 1/2019/10Y		KE5000009853	25-Feb-19	12-Feb-29	3,028	52,044.00	Fixed	12.4380				105.3536	
FXD 2/2019/10Y		KE5000009877	15-Apr-19	02-Apr-29	3,077	51,325.00	Fixed	12.3000				102.9151	
FXD 3/2019/10Y		KE6000004876	19-Aug-19	06-Aug-29	3,203	45,005.05	Fixed	11.5170				104.3653	
FXD 4/2019/10Y		KE6000005659	25-Nov-19	12-Nov-29	3,301	69,222.44	Fixed	12.2500				102.8864	
FIFTEEN YEAR BONDS													
FXD1/2007/15Y		KE1000001345	26-Mar-07	07-Mar-22	494	3,654.60	Fixed	14.5000				108.0492	
FXD2/2007/15Y		KE1000001352	25-Jun-07	06-Jun-22	585	32,682.60	Fixed	13.5000				106.7194	
FXD1/2007/15Y	(Re-opened)	KE1000001360	26-Nov-07	07-Nov-22	739	32,958.10	Fixed	12.5000				105.9991	
FXD1/2008/15Y		KE1000001428	31-Mar-08	13-Mar-23	865	34,799.80	Fixed	12.5000				106.8707	
FXD1/2009/15Y		KE4000003436	26-Oct-09	07-Oct-24	1,439	31,852.45	Fixed	12.5000				107.0002	
FXD1/2010/15Y		KE4000003550	29-Mar-10	10-Mar-25	1,593	27,693.90	Fixed	10.2500				100.1580	
FXD2/2010/15Y	(Re-opened)	KE2000001558	25-Apr-11	06-Dec-25	1,866	24,532.11	Fixed	9.0000				95.2655	
FXD1/2012/15Y		KE4000003675	24-Sep-12	06-Sep-27	2,503	48,937.10	Fixed	11.0000				100.9314	
FXD1/2013/15Y	(Re-opened)	KE4000003790	25-Feb-13	07-Feb-28	2,657	42,138.45	Fixed	11.2500				100.6574	
FXD2/2013/15Y		KE4000003808	29-Apr-13	10-Apr-28	2,720	39,878.600	Fixed	12.0000				103.2100	
FXD1/2018/15Y		KE5000008432	28-May-18	09-May-33	4,575	49,254.850	Fixed	12.6500				105.4757	
FXD2/2018/15Y		KE5000008579	22-Oct-18	03-Oct-33	4,722	29,064.350	Fixed	12.7500				102.8680	
FXD1/2019/15Y		KE5000009430	28-Jan-19	09-Jan-34	4,820	80,809.080	Fixed	12.8570				102.0355	
FXD2/2019/15Y		KE6000001104	13-May-19	24-Apr-34	4,925	42,447.30	Fixed	12.7340				103.4691	
FXD3/2019/15Y		KE6000001328	28-Jun-19	10-Jun-34	5,002	55,552.95	Fixed	12.3450				100.3061	
FXD1/2020/15Y		KE6000007218	25-Feb-20	05-Feb-35	5,212	50,883.00	Fixed	12.7580	12.4000	104.6269	102.3140	100.9791	100,000,000
TWENTY YEAR BOND													
FXD1/2008/20Y	(Re-opened)	KE1000001493	30-Jun-08	05-Jun-28	2,776	38,145.10	Fixed	13.7500				112.8666	
FXD1/2011/20Y	(Re-opened)	KE2000002176	30-May-11	05-May-31	3,840	33,822.97	Fixed	10.0000	11.1050	97.7248	93.2193	89.2819	160,000,000
FXD1/2012/20Y	(Re-opened)	KE4000003949	26-Nov-12	01-Nov-32	4,386	44,581.65	Fixed	12.0000	11.9000	106.0226	100.6160	99.6517	100,000,000
FXD1/2016/20Y		KE5000005543	26-Sep-16	01-Sep-36	5,786	12,761.20	Fixed	14.0000				104.3125	
FXD1/2018/20Y		KE5000008325	26-Mar-18	01-Mar-38	6,332	31,587.70	Fixed	13.2000				104.1885	
FXD2/2018/20Y		KE5000008655	30-Jul-18	05-Jul-38	6,456	56,109.20	Fixed	13.2000	12.8000	106.1368	102.7280	102.0210	140,000,000
FXD1/2019/20Y		KE5000009984	15-Apr-19	21-Mar-39	6,717	23,560.05	Fixed	12.8730				107.9388	
TWENTY FIVE YEAR BOND													
FXD1/2010/25Y	(Re-opened)	KE4000003089	28-Jun-10	28-May-35	5,324	20,192.50	Fixed	11.2500				97.8583	
FXD1/2018/25Y		KE5000008549	25-Jun-18	25-May-43	8,243	86,258.15	Fixed	13.4000	13.3552	105.0215	100.2726	99.6020	50,000,000
FXD1/2018/25Y		KE5000008549	25-Jun-18	25-May-43	8,243	86,258.15	Fixed	13.4000	13.4053	104.6664	99.9175	99.6020	200,000,000
FXD1/2018/25Y		KE5000008549	25-Jun-18	25-May-43	8,243	86,258.15	Fixed	13.4000	13.4000	104.7039	99.9550	99.6020	100,150,000
FXD1/2018/25Y		KE5000008549	25-Jun-18	25-May-43	8,243	86,258.15	Fixed	13.4000	13.3000	105.4154	100.6665	99.6020	145,000,000
THIRTY YEAR BOND													
SDB 1/2011/30Y	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,389	28,144.70	Fixed	12.0000				94.5518	
INFRASTRUCTURE BONDS													
IFB 1/2008/12Y		KE4000003186	23-Feb-09	08-Feb-21	102	7,868.37	Fixed	12.5000				101.6308	
IFB 2/2008/12Y		KE4000003204	07-Dec-09	22-Nov-21	389	5,388.33	Fixed	12.0000				101.5126	
IFB 1/2011/12Y		KE2000002242	03-Oct-11	18-Sep-23	1,054	11,726.50	Fixed	12.0000				107.6921	
IFB 1/2013/12Y		KE3000008130	30-Sep-13	15-Sep-25	1,782	27,925.35	Fixed	11.0000				103.0986	
IFB 1/2014/12Y		KE4000001109	27-Oct-14	12-Oct-26	2,174	27,045.95	Fixed	11.0000				103.3286	
IFB 1/2015/9Y		KE5000004100	14-Dec-15	02-Dec-24	1,495	25,119.55	Fixed	11.0000				102.8903	
IFB 1/2015/12Y		KE4000001653	30-Mar-15	15-Mar-27	2,328	51,192.20	Fixed	11.0000				102.7498	
IFB 1/2016/9Y		KE5000004654	23-May-16	12-May-25	1,656	36,303.20	Fixed	12.5000	9.6000	113.1456	107.5137	107.2694	100,000,000
IFB 1/2016/15Y		KE5000006659	24-Oct-16	06-Oct-31	3,994	40,029.65	Fixed	12.0000				105.8367	
IFB 1/2017/12Yr		KE5000006980	27-Feb-17	12-Feb-29	3,028	14,330.40	Fixed	12.5000				111.6234	
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	16-Nov-24	1,481	41,489.45	Fixed	12.5000	9.7750	112.3563	106.9648	106.3672	70,000,000
IFB 1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,456	41,184.80	Fixed	12.5000				106.4160	
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,570	36,787.30	Fixed	11.9500				109.2495	
IFB 1/2019/23Yr		KE5000009760	25-Mar-19	22-Feb-44	8,516	16,828.65	Fixed	12.2000				102.5293	
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	5,457	71,028.55	Fixed	11.7500	11.5000	101.7092	101.6124	108.6470	143,000,000
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	3,077	74,397.29	Fixed	10.8500	10.5500	101.8429	101.3362	102.0235	100,000,000
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	3,077	74,397.29	Fixed	10.8500	10.4000	102.5265	102.0198	102.0235	200,000,000
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	3,077	74,397.29	Fixed	10.8500	10.4200	102.4350	101.9283	102.0235	92,500,000
IFB 1/2020/6Yr		KE6000008653	03-Jun-20	25-May-26	2,034	19,275.46	Fixed	10.2000				100.9498	
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,938	78,639.89	Fixed	10.9000	10.8400	102.2587	100.2823	99.9669	100,000,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,938	78,639.89	Fixed	10.9000	10.8250	102.3278	100.3614	99.9669	100,000,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,938	78,639.89	Fixed	10.9000	10.8000	102.4699	100.4935	99.9669	100,000,000
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD1/2019/10Y		KE5000003550	29-Mar-19	10-Mar-29	1,593	27,693.90	Fixed	10.2500	11.0900	98.3900	97.1228	100.1580	1,000,000
FXD 1/2018/10Yr		KE5000008653	25-Feb-19	12-Feb-29	3,028	52,044.00	Fixed	12.4380	10.9600	110.1514	107.8962	105.3536	1,500,000
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	1,782	27,925.35	Fixed	11.0000	8.9400	106.3304	105.1820	103.0986	7,900,000
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	2,174	27,045.95	Fixed	11.0000	10.3900	102.2909	101.9887	103.3286	4,700,000
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,328	51,192.20	Fixed	11.0000	9.9740	103.4304	102.2820	102.7498	19,000,000
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,328	51,192.20	Fixed	11.0000	10.5900	102.0333	100.8849	102.7498	800,000
IFB 1/2016/9Yr		KE5000004654	23-May-16	12-May-25	1,656	36,303.20	Fixed	12.5000	9.8217	112.5390	106.9071	107.2694	8,800,000
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	06-Oct-31	3,994	40,029.65	Fixed	12.0000	10.7129	106.1004	105.7707	105.8367	18,000,000
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	06-Oct-31	3,994	40,029.65	Fixed	12.0000	11.4200	102.8933	102.5256	105.8367	4,600,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	5,457	71,028.55	Fixed	11.7500	11.6500	100.7355	100.6387	108.6470	1,300,000
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	3,077	74,397.29	Fixed	10.8500	10.2500	103.2164	102.7087	102.0235	10,000,000
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	3,077	74,397.29	Fixed	10.8500	10.8500	100.4947	99.9880	102.0235	450,000
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	3,077	74,397.29	Fixed	10.8500	9.6700	105.9458	105.4391	102.0235	8,500,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,938	78,639.89	Fixed	10.9000	11.0000	101.4201	99.4437	99.9669	5,000,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,938	78,639.89	Fixed	10.9000	10.8500	102.2060	100.2296	99.9669	29,000,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,938	78,639.89	Fixed	10.9000	10.5200	103.9660	101.9896	99.9669	3,400,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,938	78,639.89	Fixed	10.9000	10.5162	103.9866	102.0102	99.9669	500,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,938	78,639.89	Fixed	10.9000	10.3600	104.8352	102.8588	99.9669	10,000,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,938	78,639.89	Fixed	10.9000	10.2400	105.4939	103.5175	99.9669	12,800,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,938	78,639.89	Fixed	10.9000	10.1500	105.9919	104.0155	99.9669	14,500,000
CORPORATE BONDS													
EABL FIXED MEDIUM TERM NOTE													
EABL BD.30/09/12-0953-14.17		KE5000007103	03-Apr-17	28-Mar-22	515	6,000.00	FIXED	14.1700	10.0000	106.7028	105.3014	104.8801	60,000,000
CHASE BANK FIXED MEDIUM TER S													
CHBO BD.02/06/22-0044-13.5		KE5000002104	10-Jun-15	02-Jun-22	581	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	122	1,301.10	T.B (91) + 1.00%					90.0000	
RPBD.BD.03/08/20-0047-13.65		KE5000003102	10-Aug-15	03-Aug-28	2,835	1,301.10	T.B (91) + 1.00%					101.5187	
FAMILY BANK MEDIUM TERM NOTE													
FBKB.BD.15/04/21-0049-13.75		KE5000003763	26-Oct-15	19-Apr-21	172	1,297.10	FIXED	13.7500				100.0260	
FBKB.BD.15/04/21-0051-2.5		KE5000003870	26-Oct-15	19-Apr-21	172	600.80	T.B (182) + 2.50%					94.7367	
FBKB.BD.16/04/21-0050-14		KE5000003987	26-Oct-15	19-Apr-21	172	120.40	FIXED	14.0000				94.7367	
ACORN GREEN BOND MEDIUM TERM NOTE													
ACORN FXD		KE6000007093	08-Nov-19	08-Nov-24	1,471	1,099.00	FIXED	12.2500					

Turnover in Bonds	
Today	Previous
2,074,400,000	1,765,800,000

Total Deals	
Today	Previous
74	64

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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