nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

September 21, 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												**September 21, 2020**
TWO YEAR BONDS												
FXD 1/2018/2Yr		KES5000009323	28-Jan-19	25-Jan-21	126	31,120.85	Fixed	10.7010				101.3423	
FIVE YEAR BONDS												
FXD 2/2015/ 5Yr		KES5000003094	30-Nov-15	23-Nov-20	63	30,673.85	Fixed	13.9200				101.7581	
FXD 1/2016/ 5Yr		KES5000004548	25-Apr-16	19-Apr-21	210	19,544.20	Fixed	14.3340				104.7292	
FXD 2/2016/ 5Yr		KES5000005107	25-Jul-16	19-Jul-21	301	24,395.30	Fixed	14.0690				106.1968	
FXD 3/2016/ 5Yr		KES5000006436	26-Sep-16	20-Sep-21	364	23,051.05	Fixed	13.1120				104.7320	
FXD 1/2017/ 5Yr		KES5000007434	28-Aug-17	22-Aug-22	700	29,599.15	Fixed	12.4650				105.8217	
FXD 2/2017/ 5Yr		KES5000007764	23-Oct-17	17-Oct-22	756	20,712.10	Fixed	12.5170	9.1000	111.6140	106.3183	106.3611	500,000,000
FXD 1/2018/ 5Yr		KES5000009218	26-Mar-18	20-Mar-23	910	30,795.55	Fixed	12.2990				104.6260	
FXD 1/2019/ 5Yr		KES6000009547	25-Feb-19	19-Feb-24	1,246	65,359.50	Fixed	11.3040				103.7314	
FXD 2/2019/ 5Yr		KES6000010196	13-May-19	6-May-24	1,323	39,201.40	Fixed	10.8720				101.9933	
FXD 3/2019/ 5Yr		KES6000005766	16-Dec-19	9-Dec-24	1,540	45,012.60	Fixed	11.4920				105.1562	
FXD1/2020/ 5Yr		KES6000008547	11-May-20	5-May-25	1,687	30,121.88	Fixed	11.6670	10.2200	109.4721	105.2092	104.9321	100,000,000
TEN YEAR BONDS												
FXD 2/2010/10Yr	(Re-opened)	KE1000001998	1-Nov-10	19-Oct-20	28	33,387.90	Fixed	9.3070				100.4617	
FXD 1/2012/10Yr	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	630	35,273.70	Fixed	12.7050				104.8318	
FXD 1/2013/10Yr	(Re-opened)	KE2000006037	1-Jul-13	19-Jun-23	1,001	39,248.20	Fixed	12.3710				106.3336	
FXD 1/2014/10Yr	(Re-opened)	KE3000008890	25-May-15	15-Jan-24	1,211	35,852.15	Fixed	12.1800				106.0322	
FXD 1/2016/10Yr		KE5000006329	29-Aug-16	17-Aug-26	2,156	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		KE5000008762	27-Aug-18	14-Aug-28	2,884	40,584.60	Fixed	12.6860				105.0570	
FXD 2/2018/10Yr		KE5000009216	17-Dec-18	4-Dec-28	2,996	54,034.49	Fixed	12.5020				107.1235	
FXD 1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	3,066	52,044.00	Fixed	12.4380				104.4345	
FXD 2/2019/10Yr		KE5000009877	15-Apr-19	2-Apr-29	3,115	51,325.00	Fixed	12.3000				102.9151	
FXD 3/2019/10Yr		KE6000004876	19-Aug-19	6-Aug-29	3,241	45,005.05	Fixed	11.5170				99.9714	
FXD 4/2019/10Yr		KE6000005659	25-Nov-19	12-Nov-29	3,339	69,222.44	Fixed	12.2850				103.1415	
FIFTEEN YEAR BONDS												
FXD1/2007/15Yr		KE1000001345	26-Mar-07	7-Mar-22	532	3,654.60	Fixed	14.5000				108.0492	
FXD2/2007/15Yr		KE1000001352	25-Jun-07	6-Jun-22	623	32,682.60	Fixed	13.5000				107.6688	
FXD3/2007/15Yr	(Re-opened)	KE1000001360	26-Nov-07	7-Nov-22	777	32,958.10	Fixed	12.5000				105.5631	
FXD1/2008/15Yr		KE1000001428	31-Mar-08	13-Mar-23	903	34,789.80	Fixed	12.5000				107.9055	
FXD1/2009/15Yr		KE4000003436	26-Oct-09	7-Oct-24	1,477	31,852.45	Fixed	12.5000				107.8030	
FXD1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	1,631	27,693.90	Fixed	10.2500				100.3798	
FXD2/2010/15Yr	(Re-opened)	KE2000001558	20-Apr-11	8-Dec-25	1,904	13,513.10	Fixed	9.0000				96.4873	
FXD1/2012/15Yr		KE4000003675	24-Sep-12	6-Sep-27	2,541	48,937.10	Fixed	11.0000				99.7507	
FXD1/2013/15Yr	(Re-opened)	KE4000003780	25-Feb-13	7-Feb-28	2,695	42,138.45	Fixed	11.2500				99.7221	
FXD2/2013/15Yr		KE4000003806	29-Apr-13	10-Apr-28	2,758	39,876,600	Fixed	12.0000				102.4945	
FXD1/2018/15Yr		KE5000008432	28-May-18	9-May-33	4,613	49,254,850	Fixed	12.6500				105.4576	
FXD2/2018/15Yr		KE5000008879	22-Oct-18	3-Oct-33	4,760	29,064,350	Fixed	12.7500				102.8680	
FXD1/2019/15Yr		KE5000009430	28-Jan-19	9-Jan-34	4,858	80,809,080	Fixed	12.8570				102.2503	
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	4,963	42,447.30	Fixed	12.7340				103.4682	
FXD3/2019/15Yr		KE6000001328	25-Jul-19	10-Jul-34	5,040	50,552.95	Fixed	12.3450				104.0846	
FXD1/2020/15Yr		KE6000007218	25-Feb-20	5-Feb-35	5,250	5,191.25	Fixed	12.7560				104.4196	
TWENTY YEAR BOND												
FXD1/2008/20Yr	(Re-opened)	KE1000001493	30-Jun-08	5-Jun-28	2,814	38,145.10	Fixed	13.7500				108.8818	
FXD1/2011/20Yr	(Re-opened)	KE2000002176	30-May-11	5-May-31	3,878	9,365.80	Fixed	10.0000				87.1053	
FXD1/2012/20Yr	(Re-opened)	KE4000003949	28-Nov-12	1-Nov-32	4,424	44,581.65	Fixed	12.0000				100.9780	
FXD1/2016/20Yr		KE5000006543	26-Sep-16	1-Sep-36	5,824	12,761.20	Fixed	14.0000				104.3125	
FXD1/2018/20Yr		KE5000008325	26-Mar-18	1-Mar-38	6,370	31,587.70	Fixed	13.2000				102.4468	
FXD2/2018/20Yr		KE5000008855	30-Jul-18	5-Jul-38	6,496	15,846.65	Fixed	13.2000				103.8196	
FXD1/2019/20Yr		KE5000009984	15-Apr-19	21-Mar-39	6,755	23,560.05	Fixed	12.8730				100.6858	
TWENTY FIVE YEAR BOND												
FXD1/2018/25Yr	(Re-opened)	KE4000003089	28-Jun-10	28-May-35	5,362	20,192.50	Fixed	11.2500				97.8583	
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,281	43,224.05	Fixed	13.4000				103.3782	
THIRTY YEAR BOND												
SDB 1/2013/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,427	28,144.70	Fixed	12.0000				92.8419	
INFRASTRUCTURE BONDS												
IFB 1/2009/12Yr		KE4000003196	23-Feb-09	8-Feb-21	140	7,868.37	Fixed	12.5000				101.6308	
IFB 2/2009/12Yr		KE4000003204	7-Dec-09	22-Nov-21	427	5,388.33	Fixed	12.0000				101.5126	
IFB 1/2011/12Yr		KE2000002242	3-Oct-11	18-Sep-23	1,092	11,725.50	Fixed	12.0000				107.6921	
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	1,820	27,925.35	Fixed	11.0000				103.0986	
IFB 1/2014/12Yr		KE4000011109	27-Oct-14	12-Oct-26	2,212	27,045.95	Fixed	11.0000				104.0113	
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	2-Dec-24	1,533	25,119.55	Fixed	11.0000				102.9297	
IFB 1/2015/12Yr		KE4000016553	30-Mar-15	15-Mar-27	2,366	51,192.20	Fixed	11.0000				102.4052	
IFB 1/2016/9Yr		KE5000006554	23-May-16	12-May-25	1,694	36,303.20	Fixed	12.5000				107.5081	
IFB 1/2016/15Yr		KE5000006658	24-Oct-16	8-Oct-31	4,032	40,029.65	Fixed	12.0000				104.7142	
IFB 1/2017/12Yr		KE5000008980	27-Feb-17	12-Feb-29	3,066	14,330.40	Fixed	12.5000				111.6234	
IFB 1/2017/7Yr		KE5000007888	27-Nov-17	19-Nov-24	1,519	41,449.46	Fixed	12.5000				107.1021	
IFB 1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,494	41,184.80	Fixed	12.5000				108.5958	
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,608	36,787.30	Fixed	11.9500				103.9466	
IFB 1/2019/25Yr		KE5000009700	25-Mar-19	22-Feb-44	8,554	16,626.65	Fixed	12.2000				102.5293	
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,495	71,028.55	Fixed	11.7500	11.1250	108.8489	104.1037	102.9206	372,000,000
IFB 1/2020/9Yr		KE6000009430	15-Apr-20	2-Apr-29	3,115	39,010.13	Fixed	10.8500	10.5500	106.1486	101.3496	101.3496	200,000,000
IFB 1/2020/9Yr		KE6000009553	3-Jun-20	25-May-29	3,072	19,275.46	Fixed	10.2000				100.9090	
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,976	78,639.89	Fixed	10.9000	11.0000	100.2927	99.4542	102.2676	200,000,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,976	78,639.89	Fixed	10.9000	10.9750	100.4241	99.5856	102.2676	150,000,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,976	78,639.89	Fixed	10.9000	10.9500	100.5557	99.7172	102.2676	391,000,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,976	78,639.89	Fixed	10.9000	10.9000	100.6198	99.9813	102.2676	68,000,000
BONDS SELL/BUY BACK TRANSACTIONS												
IFB 1/2020/9Yr		KE6000009430	15-Apr-20	2-Apr-29	3,115	39,010.13	Fixed	10.8500	10.5500	106.1486	101.3496	101.3496	200,000
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION												
FXD1/2013/15Yr	(Re-opened)	KE4000003780	25-Feb-13	7-Feb-28	2,695	42,138.45	Fixed	11.2500	11.7000	98.8682	97.7865	99.7221	10,000,000
FXD 1/2018/10Yr		KE5000009653	25-Feb-19	12-Feb-29	3,066	52,044.00	Fixed	12.4380	10.8600	109.5035	108.5467	104.4345	200,000
FXD1/2019/15Yr		KE5000009430	28-Jan-19	9-Jan-34	4,858	80,809,080	Fixed	12.8570	12.5160	104.1221	102.1441	102.2503	10,000,000
FXD1/2019/20Yr		KE5000009984	15-Apr-19	21-Mar-39	6,755	23,560.05	Fixed	12.8730	12.7904	106.2544	100.6606	100.6858	10,000,000
FXD 2/2010/10Yr	(Re-opened)	KE1000001998	1-Nov-10	19-Oct-20	28	33,387.90	Fixed	9.3070	10.0000	103.8709	99.9333	100.4617	5,800,000
FXD 3/2019/10Yr		KE6000009876	19-Aug-19	6-Aug-29	3,241	45,005.05	Fixed	11.5170	11.2700	102.4490	101.3416	99.9714	1,100,000
FXD2/2018/20Yr		KE5000008855	30-Jul-18	5-Jul-38	6,496	15,846.65	Fixed	13.2000	12.3311	106.2025	106.1717	103.8196	3,000,000
IFB 1/2016/9Yr		KE5000004654	23-May-16	12-May-25	1,694	36,303.20	Fixed	12.5000	9.5000	112.3273	108.0004	107.5081	3,700,000
IFB 1/2016/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,495	71,028.55	Fixed	11.7500	10.9800	112.6614	107.9162	102.9206	5,000,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,976	78,639.89	Fixed	10.9000	10.9250	100.8876	99.8491	102.2676	8,500,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,976	78,639.89	Fixed	10.9000	10.7189	101.7844	100.9459	102.2676	1,000,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,976	78,639.89	Fixed	10.9000	10.7100	101.8322	100.9937	102.2676	10,000,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,976	78,639.89	Fixed	10.9000	10.5700	102.5875	101.7490	102.2676	10,000,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,976	78,639.89	Fixed	10.9000	10.4157	103.4293	102.5908	102.2676	2,000,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,976	78,639.89	Fixed	10.9000	10.3900	103.5704	102.7319	102.2676	11,400,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,976	78,639.89	Fixed	10.9000	10.3200	103.9563	103.1178	102.2676	2,000,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,976	78,639.89	Fixed	10.9000	10.3000	104.0669	103.2284	102.2676	39,400,000
CORPORATE BONDS												
EABL FIXED MEDIUM TERM NOTE					-							
EABL BD.35/03/37-0053-14.17		KES5000007103	3-Apr-17	28-Mar-22	553	6,000.00	FIXED	14.1700				99.9646	
CHASE BANK FIXED MEDIUM TER S					-								
CHBO BD.02/06/22-0044-13.5		KES5000002104	10-Jun-15	2-Jun-22	619	4,822.40	FIXED	13.2500				100.0000	
REAL PEOPLE MEDIUM TERM NOTE					-								
RPBD.BD.06/08/18-0046-13.85		KES5000002096	10-Aug-15	28-Feb-21	160	1,301.10	T.B (91) + 1.00%					90.0000	
RPBD.BD.03/08/20-0047-13.85		KES5000003102	10-Aug-15	3-Aug-28	2,873	1,301.10	T.B (91) + 1.00%					101.5187	
FAMILY BANK MEDIUM TERM NOTE					-								
FBKB.BD.18/04/21-0048-13.75		KES5000003763	26-Oct-15	19-Apr-21	210	1,297.10	FIXED	13.7500				100.0260	
FBKB.BD.18/04/21-0051-2.5		KES5000003870	26-Oct-15	19-Apr-21	210	600.80	T.B (182) + 2.50%					94.7367	
FBKB.BD.18/04/21-0050-14		KES5000003987	26-Oct-15	19-Apr-21	210	120.40	FIXED	14.0000				94.7367	
ACORN GREEN BOND MEDIUM TERM NOTE					-								
ACORN FXD		KE6000007093	8-Nov-19	8-Nov-24	1,509	786.00	FIXED	12.2500					

Turnover in Bonds	
Today	Previous
2,114,300,000	**1,589,700,000**

Total Deals	
Today	Previous
49	**74**

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.

Note:

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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