nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

September 10, 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 10, 2020
TWO YEAR BONDS													
FXD 1/2018/2Y		KE5000009323	28-Jan-19	25-Jan-21	137	31,120.85	Fixed	10.7010				101.4011	
FIVE YEAR BONDS													
FXD 2/2015/ 5Y		KE5000003094	30-Nov-15	23-Nov-20	74	30,673.85	Fixed	13.9200				101.7581	
FXD 1/2016/ 5Y		KE5000004548	26-Apr-16	19-Apr-21	221	19,544.20	Fixed	14.3340				104.3245	
FXD 2/2016/ 5Y		KE5000005107	25-Jul-16	19-Jul-21	312	24,395.30	Fixed	14.0690				106.1968	
FXD 3/2016/ 5Y		KE5000006416	26-Sep-16	20-Sep-21	375	23,051.05	Fixed	13.1120				104.7320	
FXD 1/2017/ 5Y		KE5000007434	28-Aug-17	22-Aug-22	711	29,599.15	Fixed	12.4650				105.8217	
FXD 2/2017/ 5Y		KE5000007754	23-Oct-17	17-Oct-22	767	20,712.10	Fixed	12.5170				107.6267	
FXD 1/2018/ 5Y		KE5000009218	26-Mar-18	23-Mar-23	921	30,796.55	Fixed	12.2990				104.6260	
FXD 1/2019/ 5Y		KE5000009547	25-Feb-19	19-Feb-24	1,257	65,359.50	Fixed	11.3040				103.5504	
FXD 2/2019/ 5Y		KE6000001596	13-May-19	6-May-24	1,334	39,201.40	Fixed	10.8720				101.9933	
FXD 3/2019/ 5Y		KE6000005766	16-Dec-19	9-Dec-24	1,551	45,012.60	Fixed	11.4920	9.9671	107.9029	105.1562	104.5224	200,000,000
FXD1/2020/ 5Y		KE6000008547	11-May-20	5-May-25	1,698	30,121.88	Fixed	11.6670	10.3000	108.8425	104.9321	105.0321	500,000,000
TEN YEAR BONDS													
FXD 2/2010/10Y	(Re-opened)	KE1000001998	1-Nov-10	19-Oct-20	39	33,387.90	Fixed	9.3070				100.4617	
FXD 1/2012/10Y	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	641	35,273.70	Fixed	12.7050				104.8318	
FXD 1/2013/10Y	(Re-opened)	KE2000006037	1-Jul-13	19-Jun-23	1,012	39,248.20	Fixed	12.3710				105.8615	
FXD 1/2014/10Y	(Re-opened)	KE3000008880	25-May-15	15-Jun-24	1,222	35,852.15	Fixed	12.1800				105.7403	
FXD 1/2016/10Y		KE5000006329	29-Aug-16	17-Aug-26	2,167	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	11.2066	109.8523	108.2494	110.1539	100,000,000
FXD 1/2017/10Y		KE5000007327	31-Jul-17	19-Jul-27	3,078	35,174.40	Fixed	12.9660	10.9565	111.1039	109.5010	110.1539	100,000,000
FXD 1/2018/10Y		KE5000008762	27-Aug-18	14-Aug-28	2,895	40,584.60	Fixed	12.6860				105.0570	
FXD 2/2018/10Y		KE5000009216	17-Dec-18	4-Dec-28	3,007	54,094.49	Fixed	12.5020				105.3851	
FXD 1/2019/10Y		KE5000009653	25-Feb-19	12-Feb-29	3,077	52,044.00	Fixed	12.4380				104.4345	
FXD 2/2019/10Y		KE5000009877	15-Apr-19	2-Apr-29	3,126	51,325.00	Fixed	12.3000				102.9151	
FXD 3/2019/10Y		KE6000004876	19-Aug-19	6-Aug-29	3,252	45,005.05	Fixed	11.5170				99.9714	
FXD 4/2019/10Y		KE6000005659	25-Nov-19	12-Nov-29	3,350	69,222.44	Fixed	12.2800				103.1415	
FIFTEEN YEAR BONDS													
FXD1/2007/15Y		KE1000001345	26-Mar-07	7-Mar-22	543	3,654.60	Fixed	14.5000				108.0492	
FXD2/2007/15Y		KE1000001352	25-Jun-07	6-Jun-22	634	32,682.60	Fixed	13.5000				106.2549	
FXD3/2007/15Y	(Re-opened)	KE1000001360	26-Nov-07	7-Nov-22	788	32,958.10	Fixed	12.5000				105.5631	
FXD1/2008/15Y	(Re-opened)	KE1000001428	31-Mar-08	19-Mar-23	914	36,789.80	Fixed	12.5000				107.5055	
FXD1/2009/15Y		KE4000003436	28-Oct-09	7-Oct-24	1,488	31,852.45	Fixed	12.5000				107.8030	
FXD1/2010/15Y		KE4000003550	29-Mar-10	10-Mar-25	1,642	27,693.90	Fixed	10.2500				100.7308	
FXD2/2010/15Y	(Re-opened)	KE2000001558	25-Apr-11	8-Dec-25	1,915	13,513.10	Fixed	9.0000				96.4873	
FXD1/2012/15Y		KE4000003675	24-Sep-12	6-Sep-27	2,552	48,937.10	Fixed	11.0000				99.7507	
FXD1/2013/15Y	(Re-opened)	KE4000003780	25-Feb-13	7-Feb-28	2,706	42,138.45	Fixed	11.2500				99.7221	
FXD2/2013/15Y		KE4000003808	29-Apr-13	10-Apr-28	2,769	39,876.600	Fixed	12.0000				102.4945	
FXD1/2014/15Y		KE5000006432	28-May-19	9-May-33	4,624	49,254.850	Fixed	12.6500				105.4878	
FXD2/2014/15Y		KE5000008879	22-Oct-19	3-Oct-33	4,771	29,064.350	Fixed	12.7500				102.8680	
FXD1/2019/15Y		KE5000009430	28-Jan-19	9-Jan-34	4,869	80,809.080	Fixed	12.8570				105.2974	
FXD2/2019/15Y		KE6000001104	13-May-19	24-Apr-34	4,974	42,447.30	Fixed	12.7340				103.8091	
FXD3/2019/15Y		KE6000001328	29-Jul-19	10-Jul-34	5,051	50,552.95	Fixed	12.3400				104.0846	
FXD1/2020/15Y		KE6000007218	25-Feb-20	5-Feb-35	5,261	5,191.25	Fixed	12.7560				104.4196	
TWENTY YEAR BOND													
FXD1/2008/20Y	(Re-opened)	KE1000001493	30-Jun-08	5-Jun-28	2,825	38,145.10	Fixed	13.7500				108.8818	
FXD1/2011/20Y	(Re-opened)	KE2000002176	30-May-11	5-May-31	3,889	8,365.80	Fixed	10.0000				87.1653	
FXD1/2012/20Y	(Re-opened)	KE4000003949	26-Nov-12	1-Nov-32	4,435	44,581.65	Fixed	12.0000				100.9780	
FXD1/2016/20Y		KE5000006543	26-Sep-16	1-Sep-36	5,835	12,761.20	Fixed	14.0000				104.3125	
FXD1/2018/20Y		KE5000009325	26-Mar-18	1-Mar-38	6,381	31,597.70	Fixed	13.2000				102.4468	
FXD2/2018/20Y		KE5000009655	30-Jul-18	5-Jul-38	6,507	15,846.65	Fixed	13.2000	12.6500	105.4570	103.8251	103.8258	400,000,000
FXD2/2018/20Y		KE5000009655	30-Jul-18	5-Jul-38	6,507	15,846.65	Fixed	13.2000	12.6549	105.4214	103.7895	103.8258	316,000,000
FXD2/2018/20Y		KE5000009655	30-Jul-18	5-Jul-38	6,507	15,846.65	Fixed	13.2000	12.6750	105.2760	103.6441	103.8258	200,000,000
FXD1/2019/20Y		KE5000009984	15-Apr-19	21-Mar-39	6,766	23,560.05	Fixed	12.8730				100.6858	
TWENTY FIVE YEAR BOND													
FXD1/2010/25Y	(Re-opened)	KE4000003089	28-Jun-10	28-May-35	5,373	20,192.50	Fixed	11.2500				97.8583	
FXD1/2018/25Y		KE5000008549	25-Jun-18	25-May-43	8,292	43,224.05	Fixed	13.4000				103.3782	
THIRTY YEAR BOND													
SDB 1/2011/30Y	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,438	28,144.70	Fixed	12.0000				92.8419	
INFRASTRUCTURE BONDS													
IFB 1/2009/12Y		KE4000003196	23-Feb-09	8-Feb-21	151	7,868.37	Fixed	12.5000				101.6308	
IFB 2/2009/12Y		KE4000003204	7-Dec-09	22-Nov-21	438	5,388.33	Fixed	12.0000				101.5126	
IFB 1/2011/12Y		KE2000002242	3-Oct-11	18-Sep-23	1,103	11,726.50	Fixed	12.0000				107.6921	
IFB 1/2013/12Y		KE3000008130	30-Sep-13	15-Sep-25	1,831	27,925.35	Fixed	11.0000				103.0986	
IFB 1/2014/12Y		KE4000001109	27-Oct-14	12-Oct-26	2,223	27,045.95	Fixed	11.0000				104.0113	
IFB 1/2015/9Y		KE5000004100	14-Dec-15	2-Dec-24	1,544	25,119.55	Fixed	11.0000				101.8977	
IFB 1/2015/12Y		KE4000001653	30-Mar-15	15-Mar-27	2,377	51,192.20	Fixed	11.0000				102.4052	
IFB 1/2016/9Y		KE5000004654	23-May-16	12-May-25	1,705	36,303.20	Fixed	12.5000				107.5081	
IFB 1/2016/15Y		KE5000006659	24-Oct-16	8-Oct-31	4,043	40,029.65	Fixed	12.0000	10.9500	109.4285	104.7142	104.7199	200,000,000
IFB 1/2017/12Y		KE5000006980	27-Feb-17	12-Feb-29	3,077	14,330.40	Fixed	12.5000				111.6234	
IFB 1/2017/7Y		KE5000007988	27-Nov-17	16-Nov-24	1,530	41,449.48	Fixed	12.5000				107.0090	
IFB 1/2018/15Y		KE5000008093	29-Jan-18	10-Jan-33	4,505	41,184.80	Fixed	12.5000				107.3799	
IFB 1/2018/20Y		KE5000009109	19-Nov-18	25-Oct-38	6,619	36,787.30	Fixed	11.9500	11.3051	107.7544	103.9790	102.5317	150,900,000
IFB 1/2019/20Y		KE5000009760	25-Mar-19	22-Feb-44	8,565	16,828.65	Fixed	12.2000				102.5293	
IFB 1/2019/16Y		KE6000005543	28-Oct-19	8-Oct-35	5,506	71,028.55	Fixed	11.7500	11.3290	107.1159	102.7258	104.5843	100,000,000
IFB 1/2019/16Y		KE6000005543	28-Oct-19	8-Oct-35	5,506	71,028.55	Fixed	11.7500	11.0093	109.2868	104.8967	104.5843	184,200,000
IFB 1/2019/16Y		KE6000005543	28-Oct-19	8-Oct-35	5,506	71,028.55	Fixed	11.7500	11.1094	108.5998	104.2097	104.5843	226,500,000
IFB 1/2020/9Y		KE6000008430	15-Apr-20	2-Apr-29	3,126	39,010.13	Fixed	10.8500				101.5789	
IFB 1/2020/6Y		KE6000008653	3-Jun-20	25-May-26	2,083	19,275.46	Fixed	10.2000				100.9090	
IFB 1/2020/11Y		KE6000009545	24-Aug-20	11-Aug-31	3,987	78,639.89	Fixed	10.9000	11.0500	99.7060	99.1969	103.4662	675,000,000
IFB 1/2020/11Y		KE6000009545	24-Aug-20	11-Aug-31	3,987	78,639.89	Fixed	10.9000	11.0250	99.8372	99.3281	103.4662	500,000,000
IFB 1/2020/11Y		KE6000009545	24-Aug-20	11-Aug-31	3,987	78,639.89	Fixed	10.9000	11.0168	99.8803	99.3712	103.4662	300,000,000
IFB 1/2020/11Y		KE6000009545	24-Aug-20	11-Aug-31	3,987	78,639.89	Fixed	10.9000	11.0056	99.9392	99.4301	103.4662	100,000,000
IFB 1/2020/11Y		KE6000009545	24-Aug-20	11-Aug-31	3,987	78,639.89	Fixed	10.9000	10.5400	102.4319	101.9228	103.4662	100,000,000
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD1/2008/20Y	(Re-opened)	KE1000001493	30-Jun-08	5-Jun-28	2,825	38,145.10	Fixed	13.7500	11.3127	115.6126	112.3262	108.8818	3,000,000
FXD1/2012/20Y	(Re-opened)	KE4000003949	26-Nov-12	1-Nov-32	4,435	44,581.65	Fixed	12.0000	12.0105	103.6841	99.8929	100.9780	15,000,000
FXD1/2016/20Y		KE5000006543	26-Sep-16	1-Sep-36	5,835	12,761.20	Fixed	14.0000	12.4604	117.1410	110.5641	104.3125	15,000,000
FXD 1/2017/ 5Y		KE5000007434	28-Aug-17	22-Aug-22	711	29,599.15	Fixed	12.4650	10.0500	104.7579	104.1757	105.8217	9,800,000
FXD 1/2019/20Y		KE5000009653	28-Jan-19	25-Jan-21	137	31,120.85	Fixed	10.7010	6.9004	102.6946	101.3717	101.4011	42,000,000
FXD2/2018/20Y		KE5000009655	30-Jul-18	5-Jul-38	6,507	15,846.65	Fixed	13.2000	12.2600	106.3489	106.7170	103.8258	100,000
FXD 2/2019/10Y		KE5000009877	15-Apr-19	2-Apr-29	3,126	51,325.00	Fixed	12.3000	11.6200	108.6770	103.6083	102.9151	7,000,000
IFB 1/2018/20Y		KE5000009109	19-Nov-18	25-Oct-38	6,619	36,787.30	Fixed	11.9500	11.5328	106.3068	102.5314	102.5317	36,000,000
IFB 1/2020/6Y		KE6000008653	3-Jun-20	25-May-26	2,083	19,275.46	Fixed	10.2000	9.1000	106.8145	103.6843	100.9090	9,400,000
IFB 1/2020/9Y		KE6000008430	15-Apr-20	2-Apr-29	3,126	39,010.13	Fixed	10.8500	10.4000	106.5135	102.0423	101.5789	20,000,000
IFB 1/2020/11Y		KE6000009545	24-Aug-20	11-Aug-31	3,987	78,639.89	Fixed	10.9000	11.0612	99.6473	99.1382	103.4662	16,100,000
IFB 1/2020/11Y		KE6000009545	24-Aug-20	11-Aug-31	3,987	78,639.89	Fixed	10.9000	11.0000	99.9687	99.4596	103.4662	2,000,000
IFB 1/2020/11Y		KE6000009545	24-Aug-20	11-Aug-31	3,987	78,639.89	Fixed	10.9000	10.9000	100.4969	99.9878	103.4662	7,000,000
IFB 1/2020/11Y		KE6000009545	24-Aug-20	11-Aug-31	3,987	78,639.89	Fixed	10.9000	10.5217	102.5317	102.0226	103.4662	1,600,000
IFB 1/2020/11Y		KE6000009545	24-Aug-20	11-Aug-31	3,987	78,639.89	Fixed	10.9000	10.4900	102.7049	102.1958	103.4662	300,000
IFB 1/2020/11Y		KE6000009545	24-Aug-20	11-Aug-31	3,987	78,639.89	Fixed	10.9000	10.3700	103.3642	102.8551	103.4662	5,000,000
IFB 1/2020/11Y		KE6000009545	24-Aug-20	11-Aug-31	3,987	78,639.89	Fixed	10.9000	10.3500	103.4747	102.9656	103.4662	15,000,000
IFB 1/2020/11Y		KE6000009545	24-Aug-20	11-Aug-31	3,987	78,639.89	Fixed	10.9000	10.3000	103.7516	103.2425	103.4662	4,600,000
SDB 1/2011/30Y	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,438	28,144.70	Fixed	12.0000	14.3000	85.6402	84.8490	92.8419	20,000,000
CORPORATE BONDS													
CBA FIXED MEDIUM TERM NOTE													
CBAIB.BD.14/12/20-0041-12.75		KE4000003923	22-Dec-14	14-Sep-20	4	7,000.00	FIXED	12.7500				99.9528	
EARL FIXED MEDIUM TERM NOTE													
EABB.BD.26/03/22-0052-14.17		KE5000007103	3-Apr-17	26-Mar-22	563	6,000.00	FIXED	14.1700				99.9646	
CHASE BANK FIXED MEDIUM TER S													
CHBO.BD.02/06/22-0044-13.5		KE5000002104	10-Jun-15	2-Jun-22	630	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	171	1,301.10	T.B (91) + 1.00%					90.0000	
RPBD.BD.03/08/20-0047-13.65		KE5000003102	10-Aug-15	3-Aug-28	2,884	1,301.10	T.B (91) + 1.00%					101.5187	
FAMILY BANK MEDIUM TERM NOTE													
FBKB.BD.19/04/21-0049-13.75		KE5000003783	26-Oct-15	19-Apr-21	221	1,297.10	FIXED	13.7500				100.0260	
FBKB.BD.19/04/21-0051-2.5		KE5000003870	26-Oct-15	19-Apr-21	221	600.80	T.B (182) + 2.50%					94.7367	
FBKB.BD.19/04/21-0050-14		KE5000003867	26-Oct-15	19-Apr-21	221	120.40	FIXED	14.0000				94.7367	
ACORN GREEN BOND MEDIUM TERM NOTE													
ACORN FBD		KE6000007093	8-Nov-19	8-Nov-24	1,520	786.00	FIXED	12.2500					

Turnover in Bonds	
Today	Previous
4,581,500,000	4,058,000,000

Total Deals	
Today	Previous
66	120

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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