nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

September 16, 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 16, 2020
TWO YEAR BONDS													
FXD 1/2019/2Yr		KE5000009323	28-Jan-19	25-Jan-21	131	31,120.85	Fixed	10.7010				101.3423	
FIVE YEAR BONDS													
FXD 2/2015/ 5Yr		KE5000003094	30-Nov-15	23-Nov-20	68	30,673.85	Fixed	13.9200				101.7581	
FXD 1/2016/ 5Yr		KE5000004548	25-Apr-16	19-Apr-21	215	19,544.20	Fixed	14.3340	7.4000	109.7847	103.9172	104.3245	310,000,000
FXD 1/2016/ 5Yr		KE5000004548	25-Apr-16	19-Apr-21	215	19,544.20	Fixed	14.3340	10.2500	109.2039	105.1072	104.3245	100,000,000
FXD 2/2016/ 5Yr		KE5000005107	29-Jul-16	19-Jul-21	306	24,386.30	Fixed	14.0690				106.1968	
FXD 3/2016/ 5Yr		KE5000006436	26-Sep-16	20-Sep-21	369	23,051.05	Fixed	13.1120				104.7320	
FXD 1/2017/ 5Yr		KE5000007634	20-Aug-17	22-Aug-22	705	29,998.15	Fixed	12.4650				105.8217	
FXD 2/2017/ 5Yr		KE5000007764	23-Oct-17	17-Oct-22	761	20,712.10	Fixed	12.5170				106.3611	
FXD 1/2018/ 5Yr		KE5000008218	26-Mar-18	20-Mar-23	915	30,795.55	Fixed	12.2990				104.6260	
FXD 1/2019/05Yr		KE5000009547	25-Feb-19	19-Feb-24	1,251	65,359.50	Fixed	11.3040				103.7314	
FXD 2/2019/ 5Yr		KE6000001086	13-May-19	6-May-24	1,328	39,201.40	Fixed	10.8720				101.9933	
FXD 3/2019/ 5Yr		KE6000005766	16-Dec-19	9-Dec-24	1,545	45,012.60	Fixed	11.4920				105.1562	
FXD1/2020/ 5Yr		KE6000008547	11-May-20	5-May-25	1,692	30,121.88	Fixed	11.6670				104.9321	
TEN YEAR BONDS													
FXD 2/2010/10Yr	(Re-opened)	KE1000001198	1-Nov-10	19-Oct-20	33	33,387.90	Fixed	9.3070				100.4617	
FXD 1/2012/10Yr	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	635	35,273.70	Fixed	12.7050				104.8318	
FXD 1/2013/10Yr	(Re-opened)	KE2000006037	1-Jul-13	19-Jun-23	1,006	39,248.20	Fixed	12.3710				106.3336	
FXD 1/2014/10Yr	(Re-opened)	KE3000008880	25-May-15	15-Jan-24	1,216	35,852.15	Fixed	12.1800	10.0000	107.9730	106.0322	105.7403	200,000,000
FXD 1/2016/10Yr		KE5000006328	29-Apr-16	17-Apr-26	2,161	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				110.7876	
FXD 1/2018/10Yr		KE5000008762	27-Aug-18	14-Aug-28	2,889	40,584.60	Fixed	12.6950				105.0570	
FXD 2/2018/10Yr		KE5000009216	17-Dec-18	4-Dec-28	3,001	54,004.49	Fixed	12.5020				105.3851	
FXD 1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	3,071	52,044.00	Fixed	12.4380				104.4345	
FXD 2/2019/10Yr		KE5000009877	15-Apr-19	2-Apr-29	3,120	51,325.00	Fixed	12.3000				102.9151	
FXD 3/2019/10Yr		KE5000004876	19-Aug-19	6-Aug-29	3,246	45,005.05	Fixed	11.5170				99.9714	
FXD 4/2019/10Yr		KE6000005659	25-Nov-19	12-Nov-29	3,344	69,222.44	Fixed	12.2800				103.1415	
FIFTEEN YEAR BONDS													
FXD1/2007/15Yr		KE1000001345	26-Mar-07	7-Mar-22	537	3,654.60	Fixed	14.5000				108.0492	
FXD2/2007/15Yr		KE1000001352	25-Jun-07	6-Jun-22	628	32,682.60	Fixed	13.5000	8.6000	111.3776	107.6688	106.7837	200,000,000
FXD1/2007/15Yr	(Re-opened)	KE1000001360	26-Nov-07	7-Nov-22	782	32,958.10	Fixed	12.5000				105.5631	
FXD1/2008/15Yr		KE1000001428	31-Mar-08	19-Mar-23	908	34,789.80	Fixed	12.5000				107.5055	
FXD1/2009/15Yr		KE4000003436	28-Oct-09	7-Oct-24	1,482	31,852.45	Fixed	12.5000				107.8030	
FXD1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	1,636	27,693.90	Fixed	10.2500	10.1423	100.4361	100.3798	100.7308	83,450,000
FXD1/2010/15Yr	(Re-opened)	KE4000003550	29-Mar-10	10-Mar-25	1,636	27,693.90	Fixed	10.2500	10.4079	99.4994	99.4431	100.7308	203,850,000
FXD2/2010/15Yr	(Re-opened)	KE4000003558	26-Apr-11	8-Dec-25	1,909	13,513.10	Fixed	9.0000				96.4873	
FXD1/2012/15Yr		KE4000003675	24-Sep-12	6-Sep-27	2,546	48,937.10	Fixed	11.0000				99.7507	
FXD1/2013/15Yr	(Re-opened)	KE4000003780	25-Feb-13	7-Feb-28	2,700	42,138.45	Fixed	11.2500				99.7221	
FXD2/2013/15Yr		KE4000003808	29-Apr-13	10-Apr-28	2,763	39,876.600	Fixed	12.0000				102.4945	
FXD1/2018/15Yr		KE5000008432	28-May-18	9-May-33	4,618	49,254.850	Fixed	12.6500				105.4876	
FXD2/2018/15Yr		KE5000008879	22-Oct-18	3-Oct-33	4,765	29,064.350	Fixed	12.7500				102.9680	
FXD1/2019/15Yr		KE5000009450	28-Jan-19	9-Jan-34	4,863	80,809.080	Fixed	12.8570				105.2674	
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	4,968	42,647.30	Fixed	12.7340				103.8091	
FXD3/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	5,045	50,592.95	Fixed	12.3400				104.0846	
FXD1/2020/15Yr		KE6000007218	25-Feb-20	8-Feb-35	5,255	5,191.25	Fixed	12.7560				104.4196	
TWENTY YEAR BOND													
FXD1/2008/20Yr	(Re-opened)	KE1000001493	30-Jun-08	5-Jun-28	2,819	38,145.10	Fixed	13.7500				108.8818	
FXD1/2011/20Yr	(Re-opened)	KE2000002176	30-May-11	5-May-31	3,853	9,365.80	Fixed	10.0000				87.1653	
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	1-Nov-32	4,429	44,581.65	Fixed	12.0000				100.9780	
FXD1/2016/20Yr		KE5000006543	26-Sep-16	1-Sep-36	5,829	12,761.20	Fixed	14.0000				104.3125	
FXD1/2018/20Yr		KE5000008325	26-Mar-18	1-Mar-38	6,375	31,587.70	Fixed	13.2000				102.4468	
FXD2/2018/20Yr		KE5000008855	30-Jul-18	5-Jul-38	6,501	15,846.65	Fixed	13.2000	12.6500	105.6704	103.8209	103.8216	300,000,000
FXD2/2018/20Yr		KE5000008855	30-Jul-18	5-Jul-38	6,501	15,846.65	Fixed	13.2000	12.7000	105.3447	103.4590	103.8216	100,000,000
FXD1/2019/20Yr		KE5000009984	15-Apr-19	21-Mar-39	6,760	23,560.05	Fixed	12.8730				100.6858	
TWENTY FIVE YEAR BOND													
FXD1/2010/25Yr	(Re-opened)	KE4000003689	26-Jun-10	28-May-35	5,367	20,192.50	Fixed	11.2500				97.8583	
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,286	43,224.05	Fixed	13.4000				103.3782	
THIRTY YEAR BOND													
SDB 1/2011/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,432	28,144.70	Fixed	12.0000				92.8419	
INFRASTRUCTURE BONDS													
IFB 1/2008/12Yr		KE4000003196	23-Feb-09	8-Feb-21	145	7,868.37	Fixed	12.5000				101.6308	
IFB 2/2008/12Yr		KE4000003204	7-Dec-09	22-Nov-21	432	5,388.33	Fixed	12.0000				101.5128	
IFB 1/2011/12Yr		KE2000002242	3-Oct-11	18-Sep-23	1,097	11,735.50	Fixed	12.0000				107.8921	
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	1,825	27,925.35	Fixed	11.0000				103.0986	
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	2,217	27,045.95	Fixed	11.0000				104.0113	
IFB 1/2015/6Yr		KE5000004100	14-Dec-15	2-Dec-21	1,538	25,119.55	Fixed	11.0000				102.9297	
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,371	51,192.20	Fixed	11.0000				102.4052	
IFB 1/2016/9Yr		KE5000004654	23-May-16	12-May-25	1,699	36,303.20	Fixed	12.5000				107.5061	
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	6-Oct-31	4,037	40,029.65	Fixed	12.0000				104.7142	
IFB 1/2017/12Yr		KE5000006980	27-Feb-17	12-Feb-29	3,071	14,330.40	Fixed	12.5000				111.6234	
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	18-Nov-24	1,524	41,449.46	Fixed	12.5000				108.0417	
IFB 1/2018/15Yr		KE5000008083	29-Jan-18	10-Jan-33	4,499	41,184.80	Fixed	12.5000				108.5958	
IFB 1/2019/20Yr		KE5000009109	19-Nov-19	25-Oct-38	6,613	36,797.30	Fixed	11.9500				103.9466	
IFB 1/2019/25Yr		KE5000009760	25-Mar-19	22-Feb-44	8,559	16,828.65	Fixed	12.2000				102.5293	
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,500	71,028.55	Fixed	11.7500				102.9206	
IFB 1/2020/9Yr		KE6000009430	15-Apr-20	2-Apr-29	3,120	39,010.13	Fixed	10.8500				101.3486	
IFB 1/2020/8Yr		KE6000008853	3-Jun-20	25-May-28	2,077	19,275.48	Fixed	10.2000				100.9090	
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,981	78,639.89	Fixed	10.9000	11.1557	99.3316	98.6429	99.3100	100,000,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,981	78,639.89	Fixed	10.9000	11.1000	99.6216	98.9329	99.3100	55,000,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,981	78,639.89	Fixed	10.9000	11.0056	100.1158	99.4271	99.3100	100,000,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,981	78,639.89	Fixed	10.9000	11.0000	100.2042	99.4156	99.3100	150,000,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,981	78,639.89	Fixed	10.9000	10.9000	100.6729	99.9842	99.3100	80,000,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,981	78,639.89	Fixed	10.9000	10.7651	101.3909	100.7022	99.3100	250,000,000
BONDS SELL/BUY BACK TRANSACTIONS													
FXD1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	1,636	27,693.90	Fixed	10.2500	10.1423	100.4361	100.3798	100.7308	120,450,000
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD1/2008/15Yr		KE1000001428	31-Mar-08	19-Mar-23	908	34,789.80	Fixed	12.5000	9.0000	107.7345	107.6659	107.5055	9,250,000
FXD 2/2018/10Yr		KE5000008877	15-Apr-18	2-Apr-29	3,120	51,325.00	Fixed	12.3000	11.4392	109.8985	104.6271	102.9151	15,000,000
FXD 3/2018/10Yr		KE5000004876	19-Aug-19	6-Aug-29	3,246	45,005.05	Fixed	11.5170	11.5140	100.9436	99.9944	99.9714	15,000,000
FXD 4/2019/10Yr		KE6000005659	25-Nov-19	12-Nov-29	3,344	69,222.44	Fixed	12.2800	11.1000	110.6972	106.6513	103.1415	100,000
FXD 4/2019/10Yr		KE6000005659	25-Nov-19	12-Nov-29	3,344	69,222.44	Fixed	12.2800	11.0300	110.9136	107.0677	103.1415	15,500,000
IFB 1/2016/9Yr		KE5000004654	23-May-16	12-May-25	1,699	36,303.20	Fixed	12.5000	10.0000	110.7707	106.6155	107.5061	2,000,000
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	6-Oct-31	4,037	40,029.65	Fixed	12.0000	11.1000	108.9211	104.0080	104.7142	14,000,000
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	18-Nov-24	1,524	41,449.46	Fixed	12.5000	9.9500	110.6115	106.6967	108.0417	4,000,000
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	18-Nov-24	1,524	41,449.46	Fixed	12.5000	9.0200	113.2249	109.3101	108.0417	100,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,500	71,028.55	Fixed	11.7500	11.0500	106.2001	104.6163	102.9206	13,000,000
IFB 1/2020/8Yr		KE6000008853	3-Jun-20	25-May-28	2,077	19,275.48	Fixed	10.2000	9.0000	107.0168	104.0184	100.9090	7,000,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,981	78,639.89	Fixed	10.9000	11.0500	99.8829	99.1942	99.3100	26,450,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,981	78,639.89	Fixed	10.9000	10.8000	101.2045	100.5158	99.3100	2,000,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,981	78,639.89	Fixed	10.9000	10.6490	102.0148	101.3261	99.3100	6,500,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,981	78,639.89	Fixed	10.9000	10.5300	102.6600	101.9713	99.3100	200,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,981	78,639.89	Fixed	10.9000	10.5233	102.6965	102.0078	99.3100	1,000,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,981	78,639.89	Fixed	10.9000	10.5070	102.7853	102.0966	99.3100	1,200,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,981	78,639.89	Fixed	10.9000	10.4900	102.8781	102.1894	99.3100	9,300,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,981	78,639.89	Fixed	10.9000	10.4462	103.1178	102.4291	99.3100	1,150,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,981	78,639.89	Fixed	10.9000	10.4366	103.1704	102.4817	99.3100	200,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,981	78,639.89	Fixed	10.9000	10.4300	103.2066	102.5179	99.3100	3,000,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,981	78,639.89	Fixed	10.9000	10.4166	103.2802	102.5915	99.3100	300,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,981	78,639.89	Fixed	10.9000	10.4065	103.3357	102.6470	99.3100	500,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,981	78,639.89	Fixed	10.9000	10.4048	103.3450	102.6563	99.3100	5,000,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,981	78,639.89	Fixed	10.9000	10.4000	103.3714	102.6827	99.3100	600,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,981	78,639.89	Fixed	10.9000	10.3900	103.4264	102.7377	99.3100	100,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,981	78,639.89	Fixed	10.9000	10.3664	103.4462	102.7575	99.3100	28,500,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,981	78,639.89	Fixed	10.9000	10.3662	103.4573	102.7686	99.3100	3,500,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,981	78,639.89	Fixed	10.9000	10.3400	103.7021	103.0134	99.3100	45,700,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,981	78,639.89	Fixed	10.9000	10.3200	103.8127	103.1240	99.3100	3,000,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,981	78,639.89	Fixed	10.9000	10.2961	103.9451	103.2564	99.3100	37,000,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,981	78,639.89	Fixed	10.9000	10.2800	104.0344	103.3457	99.3100	6,000,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,981	78,639.89	Fixed	10.9000	10.2600	104.1455	103.4568	99.3100	1,000,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,981	78,639.89	Fixed	10.9000	10.2500	104.2011	103.5124	99.3100	25,300,000
CORPORATE BONDS													
EABL FIXED MEDIUM TERM NOTE					-								
EABL BD 38/03/22-0052-14.17		KE5000007103	3-Apr-17	28-Mar-22	558	6,000.00	FIXED	14.1700				99.9646	
CHASE BANK FIXED MEDIUM TER					-								
CHBD BD 02/06/22-0044-13.5		KE5000002104	10-Jun-15	2-Jun-22	624	4,822.40	FIXED	13.2500				100.0000	
REAL PEOPLE MEDIUM TERM NOTE					-								
RPBD BD 06/08/18-0046-13.85		KE5000002086	10-Aug-15	28-Feb-21	165	1,301.10	T.B (91) + 1.00%					90.0000	
RPBD BD 05/08/20-0047-13.95		KE5000003102	10-Aug-15	3-Aug-28	2,879	1,301.10	T.B (91) + 1.00%					101.5187	
FAMILY BANK MEDIUM TERM NOTE					-								
FBKB BD 16/04/21-0049-13.75		KE5000003783	26-Oct-15	19-Apr-21	215	1,297.10	FIXED	13.7500				100.0260	
FBKB BD 16/04/21-0051-2.5		KE5000003870	26-Oct-15	19-Apr-21	215	600.80	T.B (182) + 2.50%					94.7367	
FBKB BD 16/04/21-0050-14		KE5000003987	26-Oct-15	19-Apr-21	215	120.40	FIXED	14.0000				94.7367	
ACORN GREEN BOND MEDIUM TERM NOTE					-								
ACORN FXD		KE6000007093	8-Nov-19	8-Nov-24	1,514	786.00	FIXED	12.2500					

Turnover in Bonds	
Today	Previous
2,655,150,000	3,310,100,000

Total Deals	
Today	Previous
100	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.

Abbr:
FR: Floating Rate Treasury Bond **MA:** 12 weeks 91 day rates Moving Avernac **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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