nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

September 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													September 29, 2020
TWO YEAR BONDS													
FXD 1/2019/2Yr		KE5000009323	28-Jan-19	25-Jan-21	118	31,120.85	Fixed	10.7010				101.3423	
FIVE YEAR BONDS													
FXD 2/2016/ 5Yr		KE5000003094	30-Nov-15	23-Nov-20	55	30,673.85	Fixed	13.9200				101.7581	
FXD 1/2016/ 5Yr		KE5000004548	26-Apr-16	19-Apr-21	202	19,544.20	Fixed	14.3340				104.7282	
FXD 2/2016/ 5Yr		KE5000005107	25-Jul-16	19-Jul-21	293	24,395.30	Fixed	14.0690				106.1968	
FXD 3/2016/ 5Yr		KE5000006456	26-Sep-16	20-Sep-21	356	23,051.05	Fixed	13.1120				106.1817	
FXD 1/2017/ 5Yr		KE5000007434	28-Aug-17	22-Aug-22	692	29,599.15	Fixed	12.4650				105.2039	
FXD 2/2017/ 5Yr		KE5000007754	23-Oct-17	17-Oct-22	748	20,712.10	Fixed	12.5170				106.3183	
FXD 1/2018/ 5Yr		KE5000009218	26-Mar-18	20-Mar-23	902	30,796.55	Fixed	12.2990				104.6260	
FXD 1/2019/ 5Yr		KE5000009547	25-Feb-19	19-Feb-24	1,238	65,359.50	Fixed	11.3040				103.0269	
FXD 2/2019/ 5Yr		KE6000001596	13-May-19	6-May-24	1,315	39,201.40	Fixed	10.8720				101.9933	
FXD 3/2019/ 5Yr		KE6000005766	16-Dec-19	9-Dec-24	1,532	45,012.60	Fixed	11.4920				104.6583	
FXD1/2020/ 5Yr		KE6000008547	11-May-20	5-May-25	1,679	30,121.88	Fixed	11.6670				104.1573	
TEN YEAR BONDS													
FXD 2/2010/10Yr	(Re-opened)	KE1000001998	1-Nov-10	19-Oct-20	20	33,387.90	Fixed	9.3070				100.4617	
FXD 1/2012/10Yr	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	622	35,273.70	Fixed	12.7050				104.8318	
FXD 1/2013/10Yr	(Re-opened)	KE2000006037	1-Jul-13	19-Jun-23	993	39,248.20	Fixed	12.3710				105.7769	
FXD 1/2014/10Yr	(Re-opened)	KE3000008880	25-May-15	15-Jan-24	1,203	35,852.15	Fixed	12.1800				106.0322	
FXD 1/2016/10Yr		KE5000006329	29-Aug-16	17-Aug-26	2,148	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		KE5000009782	27-Aug-18	14-Aug-28	2,876	40,584.60	Fixed	12.6860				105.0570	
FXD 2/2018/10Yr		KE5000009216	17-Dec-18	4-Dec-28	2,988	54,034.49	Fixed	12.5020				107.1235	
FXD 1/2019/10Yr		KE5000009853	25-Feb-19	12-Feb-29	3,058	52,044.00	Fixed	12.4380				105.3539	
FXD 2/2019/10Yr		KE5000009877	15-Apr-19	2-Apr-29	3,107	51,325.00	Fixed	12.3000				102.9151	
FXD 3/2019/10Yr		KE6000004876	19-Aug-19	6-Aug-29	3,233	45,005.05	Fixed	11.5170				99.9714	
FXD 4/2019/10Yr		KE6000005859	25-Nov-19	12-Nov-29	3,331	69,222.44	Fixed	12.2850				103.1413	
FIFTEEN YEAR BONDS													
FXD1/2007/15Yr		KE1000001345	26-Mar-07	7-Mar-22	524	3,654.60	Fixed	14.5000				109.0492	
FXD2/2007/15Yr		KE1000001352	25-Jun-07	6-Jun-22	615	32,682.60	Fixed	13.5000				107.6688	
FXD3/2007/15Yr	(Re-opened)	KE1000001360	26-Nov-07	7-Nov-22	768	32,958.10	Fixed	12.5000				105.5631	
FXD1/2008/15Yr		KE1000001428	31-Mar-08	13-Mar-23	895	34,789.80	Fixed	12.5000				106.5876	
FXD1/2009/15Yr		KE4000003436	26-Oct-09	7-Oct-24	1,468	31,952.45	Fixed	12.5000				107.8030	
FXD1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	1,623	27,693.90	Fixed	10.2500				99.1191	
FXD2/2010/15Yr	(Re-opened)	KE2000001558	20-Apr-11	8-Dec-25	1,896	13,513.10	Fixed	9.0000				96.4873	
FXD1/2012/15Yr		KE4000003675	24-Sep-12	6-Sep-27	2,533	48,937.10	Fixed	11.0000	10.9500	100.6815	100.2282	99.5133	200,000,000
FXD1/2013/15Yr	(Re-opened)	KE4000003790	25-Feb-13	7-Feb-28	2,687	42,138.45	Fixed	11.2500				99.7221	
FXD2/2013/15Yr		KE4000003808	29-Apr-13	10-Apr-28	2,750	39,878.60	Fixed	12.0000				102.4945	
FXD1/2018/15Yr		KE5000009432	28-May-18	9-May-33	4,605	49,254.850	Fixed	12.6500				105.4876	
FXD2/2018/15Yr		KE5000009879	22-Oct-18	3-Oct-33	4,752	29,064.350	Fixed	12.7500				102.8680	
FXD1/2019/15Yr		KE5000009430	28-Jan-19	9-Jan-34	4,850	80,809.080	Fixed	12.8570	12.5320	104.2961	102.0355	103.5644	200,000,000
FXD1/2019/15Yr		KE5000009430	28-Jan-19	9-Jan-34	4,850	80,809.080	Fixed	12.8570	12.3209	106.6835	103.4229	103.5644	200,000,000
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	4,955	42,447.30	Fixed	12.7340				103.4691	
FXD3/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	5,032	50,552.95	Fixed	12.3400				100.3062	
FXD1/2020/15Yr		KE6000007218	25-Feb-20	5-Feb-35	5,242	5,191.25	Fixed	12.7560	12.3000	104.2744	103.0128	102.1650	185,000,000
FXD1/2020/15Yr		KE6000007218	25-Feb-20	5-Feb-35	5,242	5,191.25	Fixed	12.7560	12.4500	103.2574	101.9858	102.1650	300,000,000
TWENTY YEAR BOND													
FXD1/2008/20Yr	(Re-opened)	KE1000001493	30-Jun-08	5-Jun-28	2,806	38,145.10	Fixed	13.7500	11.4500	115.5303	111.5262	109.9121	100,000,000
FXD1/2011/20Yr	(Re-opened)	KE2000002178	30-May-11	6-May-31	3,870	9,365.80	Fixed	10.0000	11.8625	92.5637	88.8824	92.0427	100,000,000
FXD1/2012/20Yr	(Re-opened)	KE4000003949	28-Nov-12	1-Nov-32	4,416	44,581.65	Fixed	12.0000				100.9780	
FXD1/2016/20Yr		KE5000006543	26-Sep-16	1-Sep-36	5,816	12,761.20	Fixed	14.0000				104.3125	
FXD1/2018/20Yr		KE5000008325	26-Mar-18	1-Mar-38	6,362	31,587.70	Fixed	13.2000				102.4468	
FXD2/2018/20Yr		KE5000009655	30-Jul-18	5-Jul-38	6,488	15,846.65	Fixed	13.2000				105.5024	
FXD1/2019/20Yr		KE5000009984	15-Apr-19	21-Mar-39	6,747	23,560.05	Fixed	12.8730	12.7203	107.0418	101.0650	100.9716	70,000,000
TWENTY FIVE YEAR BOND													
FXD1/2010/25Yr	(Re-opened)	KE4000003089	28-Jun-10	28-May-35	5,354	20,192.50	Fixed	11.2500				97.9583	
FXD1/2019/25Yr		KE5000009549	25-Jun-19	25-May-43	8,273	43,224.05	Fixed	13.4000				102.7031	
THIRTY YEAR BOND													
SDB 1/2011/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,419	28,144.70	Fixed	12.0000				92.8419	
INFRASTRUCTURE BONDS													
IFB 1/2009/12Yr		KE4000003196	23-Feb-09	8-Feb-21	132	7,868.37	Fixed	12.5000				101.6308	
IFB 2/2009/12Yr		KE4000003204	7-Dec-09	22-Nov-21	419	5,388.33	Fixed	12.0000				101.5126	
IFB 1/2011/12Yr		KE2000002242	3-Oct-11	18-Sep-23	1,084	11,735.50	Fixed	12.0000				107.6921	
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	1,812	27,605.35	Fixed	11.0000				103.0986	
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	2,204	27,045.95	Fixed	11.0000				104.0113	
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	2-Dec-24	1,525	25,119.55	Fixed	11.0000				102.9297	
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	18-Mar-27	2,358	51,192.20	Fixed	11.0000				102.4052	
IFB 1/2016/8Yr		KE5000004654	23-May-16	12-May-25	1,686	36,303.20	Fixed	12.5000	9.8355	111.6147	107.0131	107.5081	400,000,000
IFB 1/2016/15Yr		KE5000006859	24-Oct-16	6-Oct-31	4,024	40,029.65	Fixed	12.0000				104.7142	
IFB 1/2017/12Yr		KE5000006980	27-Feb-17	12-Feb-29	3,058	14,330.40	Fixed	12.5000				111.6234	
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	18-Nov-24	1,511	41,449.46	Fixed	12.5000	9.5000	112.2367	107.8754	107.1888	200,000,000
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	18-Nov-24	1,511	41,449.46	Fixed	12.5000	9.6500	111.8208	107.4595	107.1888	100,000,000
IFB 1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,486	41,184.80	Fixed	12.5000				107.5412	
IFB 1/2018/20Yr		KE5000009159	19-Nov-18	25-Oct-38	6,600	36,787.30	Fixed	11.9500				103.9466	
IFB 1/2019/20Yr		KE5000009760	25-Mar-19	22-Feb-44	6,546	16,828.65	Fixed	12.2000				102.5293	
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,487	71,028.55	Fixed	11.7500	11.3500	107.5939	102.5905	102.5901	100,000,000
IFB 1/2020/9Yr		KE6000006430	15-Apr-20	2-Apr-29	3,107	38,010.13	Fixed	10.8500	10.6000	106.1601	101.1226	101.8101	100,000,000
IFB 1/2020/8Yr		KE6000006853	3-Jun-20	25-May-28	2,864	19,275.46	Fixed	10.2000				101.2893	
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,968	78,639.89	Fixed	10.9000	11.0000	100.5230	99.4510	102.6694	500,000,000
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD1/2013/15Yr	(Re-opened)	KE4000003790	25-Feb-13	7-Feb-28	2,687	42,138.45	Fixed	11.2500	10.4700	106.2457	103.9167	99.7221	10,000,000
FXD2/2018/20Yr		KE5000009655	30-Jul-18	5-Jul-38	6,488	15,846.65	Fixed	13.2000	12.4000	107.9716	105.6507	105.5024	40,000,000
FXD3/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	5,032	50,552.95	Fixed	12.3400	12.0000	104.4632	102.2257	100.3062	2,300,000
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	2,204	27,045.95	Fixed	11.0000	10.3900	106.8100	102.0144	104.0113	500,000
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,358	51,192.20	Fixed	11.0000	9.0000	104.9545	104.7127	102.4052	2,000,000
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	6-Oct-31	4,024	40,029.65	Fixed	12.0000	11.4700	107.6957	102.3160	104.7142	900,000
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	6-Oct-31	4,024	40,029.65	Fixed	12.0000	10.2500	113.4005	108.0598	104.7142	500,000
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	18-Nov-24	1,511	41,449.46	Fixed	12.5000	9.0100	113.6105	109.2492	107.1888	1,000,000
IFB 1/2017/12Yr		KE5000006980	27-Feb-17	12-Feb-29	3,058	14,330.40	Fixed	12.5000	10.1200	110.0671	108.8308	111.6234	900,000
IFB 1/2017/12Yr		KE5000006980	27-Feb-17	12-Feb-29	3,058	14,330.40	Fixed	12.5000	9.7500	111.5583	110.3220	111.6234	15,000,000
IFB 1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,486	41,184.80	Fixed	12.5000	10.6400	113.4464	111.2486	107.5412	5,000,000
IFB 1/2019/20Yr		KE5000009760	25-Mar-19	22-Feb-44	6,546	16,828.65	Fixed	12.2000	11.8000	103.1744	102.9063	102.5293	200,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,968	78,639.89	Fixed	10.9000	11.0557	100.2376	99.1596	102.6694	1,000,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,968	78,639.89	Fixed	10.9000	10.9000	101.0552	99.9772	102.6694	24,000,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,968	78,639.89	Fixed	10.9000	10.7500	101.8529	100.7740	102.6694	3,400,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,968	78,639.89	Fixed	10.9000	10.7200	102.0124	100.9344	102.6694	10,000,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,968	78,639.89	Fixed	10.9000	10.5000	103.2000	102.1220	102.6694	2,500,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,968	78,639.89	Fixed	10.9000	10.4500	103.4727	102.3947	102.6694	2,200,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,968	78,639.89	Fixed	10.9000	10.4358	103.5503	102.4723	102.6694	4,000,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,968	78,639.89	Fixed	10.9000	10.3900	103.8013	102.7233	102.6694	100,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,968	78,639.89	Fixed	10.9000	10.3400	104.0762	102.9982	102.6694	18,100,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,968	78,639.89	Fixed	10.9000	10.3200	104.1865	103.1085	102.6694	100,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,968	78,639.89	Fixed	10.9000	10.2500	104.5737	103.4857	102.6694	47,300,000
CORPORATE BONDS													
EABL FIXED MEDIUM TERM NOTE					*								
EABL BD 28/09/17-0552-14.17		KE5000007103	3-Apr-17	28-Mar-22	545	6,000.00	FIXED	14.1700				99.9646	
CHASE BANK FIXED MEDIUM TER S					*								
CHBD BD.02/06/22-0044-13.5		KE5000002104	10-Jun-15	2-Jun-22	611	4,822.40	FIXED	13.2500				100.0000	
REAL PEOPLE MEDIUM TERM NOTE					*								
RPBD.BD.05/08/18-0046-13.85		KE5000002096	10-Aug-15	28-Feb-21	152	1,301.10	T.B (91) + 1.00%					90.0000	
RPBD.BD.05/08/20-0047-13.85		KE5000003102	10-Aug-15	3-Aug-28	2,865	1,301.10	T.B (91) + 1.00%					101.5187	
FAMILY BANK MEDIUM TERM NOTE					*								
FBKB.BD.18/04/21-0048-13.75		KE5000003763	26-Oct-15	19-Apr-21	202	1,297.10	FIXED	13.7500				100.0260	
FBKB.BD.18/04/21-0051-2.5		KE5000003870	26-Oct-15	19-Apr-21	202	600.80	T.B (182) + 2.50%					94.7367	
FBKB.BD.18/04/21-0050-14		KE5000003987	26-Oct-15	19-Apr-21	202	120.40	FIXED	14.0000				94.7367	
ACORN GREEN BOND MEDIUM TERM NOTE					*								
ACORN FXD		KE6000007093	8-Nov-19	8-Nov-24	1,501	786.00	FIXED	12.2500					

Turnover in Bonds	
Today	Previous
2,345,800,000	4,681,550,000

Total Deals	
Today	Previous
69	68

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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