nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

September 30, 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 30, 2020
TWO YEAR BONDS													
FXD 1/2019/2Yr		KE5000009323	28-Jan-19	25-Jan-21	117	31,120.85	Fixed	10.7010				101.3423	
FIVE YEAR BONDS													
FXD 2/2015/ 5Yr		KE5000003094	30-Nov-15	23-Nov-20	54	30,673.85	Fixed	13.9200				101.7581	
FXD 1/2016/ 5Yr		KE5000004548	25-Apr-16	19-Apr-21	201	19,544.20	Fixed	14.3340				104.7282	
FXD 2/2016/ 5Yr		KE5000005107	25-Jul-16	19-Jul-21	292	24,395.30	Fixed	14.0690				106.1968	
FXD 3/2016/ 5Yr		KE5000006416	26-Sep-16	20-Sep-21	355	23,051.05	Fixed	13.1120				106.1817	
FXD 1/2017/ 5Yr		KE5000007434	28-Aug-17	22-Aug-22	691	29,599.15	Fixed	12.4650				105.2039	
FXD 2/2017/ 5Yr		KE5000007754	23-Oct-17	17-Oct-22	747	20,712.10	Fixed	12.5170				106.3183	
FXD 1/2018/ 5Yr		KE5000009218	26-Mar-18	20-Mar-23	901	30,786.55	Fixed	12.2990				104.6260	
FXD 1/2019/ 5Yr		KE5000009547	25-Feb-19	19-Feb-24	1,237	65,359.50	Fixed	11.3040				103.0269	
FXD 2/2019/ 5Yr		KE5000010596	13-May-19	6-May-24	1,314	39,201.40	Fixed	10.8720				101.9933	
FXD 3/2019/ 5Yr		KE6000005766	16-Dec-19	9-Dec-24	1,531	45,012.60	Fixed	11.4920				104.6583	
FXD1/2020/ 5Yr		KE6000008547	11-May-20	5-May-25	1,678	30,121.88	Fixed	11.6670	10.3000	109.4448	104.8934	104.1573	500,000.000
TEN YEAR BONDS													
FXD 2/2010/10Yr	(Re-opened)	KE1000001998	1-Nov-10	19-Oct-20	19	33,387.90	Fixed	9.3070				100.4617	
FXD 1/2012/10Yr	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	621	35,273.70	Fixed	12.7050				104.8318	
FXD 1/2013/10Yr	(Re-opened)	KE2000006037	1-Jul-13	19-Jun-23	992	39,248.20	Fixed	12.3710	9.9500	109.0189	105.6203	105.7769	150,000.000
FXD 1/2014/10Yr	(Re-opened)	KE3000008880	25-May-15	15-Jan-24	1,202	35,852.15	Fixed	12.1800				106.0322	
FXD 1/2016/10Yr		KE5000006329	29-Aug-16	17-Aug-26	2,147	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	2,875	40,584.60	Fixed	12.6860				105.0570	
FXD 2/2018/10Yr		KE5000009216	17-Dec-18	4-Dec-28	2,997	54,034.49	Fixed	12.5020				107.1235	
FXD 1/2019/10Yr		KE5000009853	25-Feb-19	12-Feb-29	3,057	52,044.00	Fixed	12.4380				105.3538	
FXD 2/2019/10Yr		KE5000009877	15-Apr-19	2-Apr-29	3,106	51,325.00	Fixed	12.3000				102.9151	
FXD 3/2019/10Yr		KE6000004876	19-Aug-19	6-Aug-29	3,232	45,005.05	Fixed	11.5170				99.9714	
FXD 4/2019/10Yr		KE6000005659	25-Nov-19	12-Nov-29	3,330	69,222.44	Fixed	12.2850				103.1413	
FIFTEEN YEAR BONDS													
FXD1/2007/15Yr		KE1000001345	26-Mar-07	7-Mar-22	523	3,654.60	Fixed	14.5000				109.0492	
FXD2/2007/15Yr		KE1000001352	25-Jun-07	6-Jun-22	614	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	894	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	1,622	27,693.90	Fixed	10.2500				99.1191	
FXD2/2010/15Yr	(Re-opened)	KE2000001558	20-Apr-11	8-Dec-25	1,895	13,513.10	Fixed	9.0000				96.4873	
FXD1/2012/15Yr		KE4000003675	24-Sep-12	6-Sep-27	2,532	48,937.10	Fixed	11.0000				100.2282	
FXD1/2013/15Yr	(Re-opened)	KE4000003780	25-Feb-13	7-Feb-28	2,686	42,138.45	Fixed	11.2500				99.7221	
FXD2/2013/15Yr		KE4000003808	29-Apr-13	10-Apr-28	2,749	39,876.60	Fixed	12.0000				102.4945	
FXD1/2018/15Yr		KE5000008432	28-May-18	9-May-33	4,604	49,254.850	Fixed	12.6500				105.4876	
FXD2/2018/15Yr		KE5000008879	22-Oct-18	3-Oct-33	4,751	29,064.350	Fixed	12.7500				102.8680	
FXD1/2019/15Yr		KE5000009430	28-Jan-19	9-Jan-34	4,849	80,809.080	Fixed	12.8570				102.0355	
FXD1/2019/15Yr		KE5000009430	28-Jan-19	9-Jan-34	4,849	80,809.080	Fixed	12.8570				103.6229	
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	4,954	42,447.30	Fixed	12.7340				103.4691	
FXD3/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	5,031	50,552.95	Fixed	12.3400				100.3062	
FXD1/2020/15Yr		KE6000007218	25-Feb-20	5-Feb-35	5,241	5,191.25	Fixed	12.7560	12.2500	104.6852	103.3535	103.0128	95,000.000
TWENTY YEAR BOND													
FXD1/2008/20Yr	(Re-opened)	KE1000001493	30-Jun-08	5-Jun-28	2,805	38,145.10	Fixed	13.7500	11.1500	117.2092	113.1673	111.5262	100,000.000
FXD1/2011/20Yr	(Re-opened)	KE2000002176	30-May-11	5-May-31	3,869	8,365.80	Fixed	10.0000				88.8824	
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	1-Nov-32	4,415	44,581.65	Fixed	12.0000	12.0500	104.1022	99.6517	100.9780	100,000.000
FXD1/2016/20Yr		KE5000006543	26-Sep-16	1-Sep-36	5,815	12,761.20	Fixed	14.0000				104.3125	
FXD1/2018/20Yr		KE5000008325	26-Mar-18	1-Mar-38	6,361	31,597.70	Fixed	13.2000	12.7000	103.7961	103.4697	102.4468	100,000.000
FXD2/2018/20Yr		KE5000008655	30-Jul-18	5-Jul-38	6,487	15,846.65	Fixed	13.2000	12.6750	106.0250	103.6316	105.5024	100,000.000
FXD1/2019/20Yr		KE5000009984	15-Apr-19	21-Mar-39	6,746	23,560.05	Fixed	12.8730	12.3048	110.1129	104.1008	101.0850	70,000.000
TWENTY FIVE YEAR BOND													
FXD1/2010/25Yr	(Re-opened)	KE4000003089	28-Jun-10	28-May-35	5,353	20,192.50	Fixed	11.2500				97.8583	
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,272	43,224.05	Fixed	13.4000				102.7031	
THIRTY YEAR BOND													
SDB 1/2013/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,418	28,144.70	Fixed	12.0000				92.8419	
INFRASTRUCTURE BONDS													
IFB 1/2008/12Yr		KE4000003196	23-Feb-09	8-Feb-21	131	7,868.37	Fixed	12.5000				101.6308	
IFB 2/2009/12Yr		KE4000003204	7-Dec-09	22-Nov-21	418	5,388.33	Fixed	12.0000				101.5126	
IFB 1/2011/12Yr		KE2000002242	3-Oct-11	18-Sep-23	1,083	11,735.50	Fixed	12.0000				107.6921	
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	1,811	27,925.35	Fixed	11.0000				103.0986	
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	2,203	27,045.95	Fixed	11.0000				104.0113	
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	2-Dec-24	1,524	25,119.55	Fixed	11.0000				102.9297	
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,357	51,192.20	Fixed	11.0000				102.4052	
IFB 1/2016/9Yr		KE5000004654	23-May-16	12-May-25	1,685	36,303.20	Fixed	12.5000				107.0131	
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	6-Oct-31	4,023	40,029.65	Fixed	12.0000				104.7142	
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	16-Nov-24	1,510	41,449.46	Fixed	12.5000				107.8754	
IFB 1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,485	41,184.80	Fixed	12.5000	11.5300	107.8555	105.6234	107.5412	200,000.000
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	26-Oct-38	6,599	36,787.30	Fixed	11.9500				103.9466	
IFB 1/2019/25Yr		KE5000009760	25-Mar-19	22-Feb-44	8,545	16,828.65	Fixed	12.2000				102.5293	
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	6-Oct-35	5,486	71,028.55	Fixed	11.7500	11.4000	107.2946	102.2589	102.5905	114,000.000
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	2-Apr-29	3,106	39,010.13	Fixed	10.8500	10.6000	106.1903	101.1230	101.1226	803,300.000
IFB 1/2020/8Yr		KE6000008653	3-Jun-20	25-May-28	2,063	19,275.46	Fixed	10.2000				101.2893	
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,967	78,639.89	Fixed	10.9000	11.0000	100.5586	99.4506	99.4510	200,000.000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,967	78,639.89	Fixed	10.9000	10.9000	101.0847	99.9767	99.4510	258,000.000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,967	78,639.89	Fixed	10.9000	10.2500	104.6025	103.4845	99.4510	64,100.000
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD1/2019/15Yr		KE5000009430	28-Jan-19	9-Jan-34	4,849	80,809.080	Fixed	12.8570	12.5500	104.2139	101.9180	103.4229	14,000.000
FXD1/2019/15Yr		KE5000009430	28-Jan-19	9-Jan-34	4,849	80,809.080	Fixed	12.8570	11.6200	110.5355	108.2396	103.4229	30,000.000
FXD1/2020/15Yr		KE6000007218	25-Feb-20	5-Feb-35	5,241	5,191.25	Fixed	12.7560	12.5581	102.5684	101.2718	103.0128	20,000.000
FXD2/2015/20Yr		KE4000003808	29-Apr-13	10-Apr-28	2,749	39,876.600	Fixed	12.0000	11.2936	108.8847	103.5111	102.4945	10,000.000
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,357	51,192.20	Fixed	11.0000	10.5800	101.2208	100.9488	102.4052	1,000.000
IFB 1/2016/9Yr		KE5000004654	23-May-16	12-May-25	1,685	36,303.20	Fixed	12.5000	9.3700	112.9536	108.3176	107.0131	1,700.000
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	6-Oct-31	4,023	40,029.65	Fixed	12.0000	10.2700	113.3331	107.9595	104.7142	300.000
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	6-Oct-31	4,023	40,029.65	Fixed	12.0000	10.2600	113.3823	108.0087	104.7142	800.000
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	16-Nov-24	1,510	41,449.46	Fixed	12.5000	9.0097	113.6389	109.2433	107.8754	2,000.000
IFB 1/2019/20Yr		KE5000009760	25-Mar-19	22-Feb-44	8,545	16,828.65	Fixed	12.2000	11.8000	103.2069	102.9053	102.5293	1,000.000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,967	78,639.89	Fixed	10.9000	11.0500	100.2970	99.1890	99.4510	15,000.000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,967	78,639.89	Fixed	10.9000	10.9723	100.7039	99.5959	99.4510	11,000.000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,967	78,639.89	Fixed	10.9000	10.9500	100.8211	99.7131	99.4510	8,000.000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,967	78,639.89	Fixed	10.9000	10.9600	102.9032	101.7952	99.4510	2,000.000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,967	78,639.89	Fixed	10.9000	10.4284	103.6307	102.5227	99.4510	1,000.000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,967	78,639.89	Fixed	10.9000	10.3670	103.8466	102.7386	99.4510	8,000.000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,967	78,639.89	Fixed	10.9000	10.3450	104.1050	102.9970	99.4510	24,800.000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,967	78,639.89	Fixed	10.9000	10.2800	104.4363	103.3283	99.4510	13,000.000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,967	78,639.89	Fixed	10.9000	10.2700	104.4916	103.3836	99.4510	21,000.000
CORPORATE BONDS													
EABL FIXED MEDIUM TERM NOTE					*								
EABB.BD.28/03/22-0052-14.17		KE5000007103	3-Apr-17	28-Mar-22	544	6,000.00	FIXED	14.1700	10.0000	105.8765	105.6040	99.9646	100.000
CHASE BANK FIXED MEDIUM TER S					*								
CHBD.BD.03/06/22-0048-13.5		KE5000002104	10-Jun-15	2-Jun-22	610	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	151	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	2,864	1,301.10	T.B (91) + 1.00%					101.5187	
FAMILY BANK MEDIUM TERM NOTE					*								
FBKB.BD.19/04/21-0049-13.75		KE5000003763	26-Oct-15	19-Apr-21	201	1,297.10	FIXED	13.7500				100.0260	
FBKB.BD.19/04/21-0051-2.5		KE5000003870	26-Oct-15	19-Apr-21	201	600.80	T.B (182) + 2.50%					94.7367	
FBKB.BD.19/04/21-0050-14		KE5000003987	26-Oct-15	19-Apr-21	201	120.40	FIXED	14.0000				94.7367	
ACORN GREEN BOND MEDIUM TERM NOTE					*								
ACORN FXD		KE6000007093	8-Nov-19	8-Nov-24	1,500	786.00	FIXED	12.2500					

Turnover in Bonds	
Today	Previous
3,039,100,000	2,945,800,000

Total Deals	
Today	Previous
73	69

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 dev rates Movine 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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