nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

April 1, 2021

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													April 1, 2021
TWO YEAR BONDS													
FXD 1/2021/2Yr		KE7000002217	12-Jan-21	09-Jan-23	648	55,860.26	Fixed	9.4860	9.3500	102.2765	100.1917	100.2012	50,000,000.00
FIVE YEAR BONDS													
FXD 1/2016/ 5Yr		KE5000004548	25-Apr-16	19-Apr-21	18	19,544.20	Fixed	14.3340				100.7872	
FXD 2/2016/ 5Yr		KE5000005107	25-Jul-16	19-Jul-21	109	24,395.30	Fixed	14.0690				102.3494	
FXD 3/2016/ 5Yr		KE5000006436	26-Sep-16	20-Sep-21	172	23,051.05	Fixed	13.1120				102.9637	
FXD 1/2017/ 5Yr		KE5000007454	28-Aug-17	22-Aug-22	508	23,599.15	Fixed	12.4650				99.9601	
FXD 2/2017/ 5Yr		KE5000007764	23-Oct-17	17-Oct-22	564	20,712.10	Fixed	12.5170				104.6138	
FXD 1/2018/ 5Yr		KE5000008218	26-Mar-18	20-Mar-23	718	30,795.55	Fixed	12.2990				104.1134	
FXD 1/2018/ 5Yr		KE5000008547	25-Feb-18	18-Feb-24	1,054	65,082.22	Fixed	11.3040				103.1103	
FXD 2/2018/ 5Yr		KE6000001086	13-May-18	06-May-24	1,131	38,201.40	Fixed	10.8720				101.7383	
FXD 3/2018/ 5Yr		KE6000005766	16-Dec-18	09-Dec-24	1,348	45,012.60	Fixed	11.4920				103.0366	
FXD1/2020/ 5Yr		KE6000008547	11-May-20	05-May-25	1,495	30,121.88	Fixed	11.6670				103.5592	
TEN YEAR BONDS													
FXD 1/2012/10Yr	(Re-opened)	KE2000002258	25-Jun-12	13-Jun-22	438	35,273.70	Fixed	12.7050				103.9362	
FXD 1/2013/10Yr	(Re-opened)	KE2000006037	01-Jul-13	19-Jun-23	809	39,248.20	Fixed	12.3710				105.8377	
FXD 1/2014/10Yr	(Re-opened)	KE3000008880	25-May-15	15-Jun-24	1,019	35,852.15	Fixed	12.1800				105.5211	
FXD 1/2016/10Yr		KE5000006329	29-Aug-16	17-Aug-26	1,964	18,306.45	Fixed	15.0390				116.7525	
FXD 1/2017/10Yr		KE5000007327	31-Jul-17	19-Jul-27	3,078	35,174.40	Fixed	12.9660				107.4402	
FXD 1/2018/10Yr		KE5000008762	27-Aug-18	14-Aug-28	2,692	40,584.60	Fixed	12.6850				104.0168	
FXD 1/2018/10Yr		KE5000008762	27-Aug-18	14-Aug-28	2,692	40,584.60	Fixed	12.6850				104.0168	
FXD 2/2018/10Yr		KE5000009216	17-Dec-18	04-Dec-28	2,804	54,034.49	Fixed	12.5020				105.0568	
FXD 1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	2,874	67,595.29	Fixed	12.4380	12.1500	102.8712	101.4019	100.9107	201,500,000.00
FXD 2/2019/10Yr		KE5000009877	15-Apr-19	02-Apr-29	2,923	51,325.00	Fixed	12.3000				103.6277	
FXD 3/2019/10Yr		KE6000004876	19-Aug-19	06-Aug-29	3,049	45,005.05	Fixed	11.5170				104.3653	
FXD 4/2019/10Yr		KE6000005659	25-Nov-19	12-Nov-29	3,147	68,222.44	Fixed	12.2800				103.3720	
FIFTEEN YEAR BONDS													
FXD1/2007/15Yr		KE1000001345	26-Mar-07	07-Mar-22	340	3,654.60	Fixed	14.5000				105.8219	
FXD2/2007/15Yr		KE1000001352	25-Jun-07	06-Jun-22	431	32,682.60	Fixed	13.9200				105.9652	
FXD3/2007/15Yr	(Re-opened)	KE1000001360	26-Nov-07	07-Nov-22	585	32,998.10	Fixed	12.5000				104.8152	
FXD1/2008/15Yr		KE1000001428	31-Mar-08	13-Mar-23	711	34,789.80	Fixed	12.5000				105.1991	
FXD1/2009/15Yr		KE4000003416	26-Oct-09	07-Oct-24	1,285	31,952.45	Fixed	12.5000				106.6222	
FXD1/2010/15Yr		KE4000003850	29-Mar-10	10-Mar-25	1,439	27,693.90	Fixed	10.2500				99.3092	
FXD2/2010/15Yr	(Re-opened)	KE2000001558	25-Apr-11	08-Dec-25	1,712	24,532.51	Fixed	9.0000				93.9287	
FXD1/2012/15Yr		KE4000003675	24-Sep-12	06-Sep-27	2,349	51,459.91	Fixed	11.0000				98.4226	
FXD1/2013/15Yr	(Re-opened)	KE4000003780	25-Feb-13	07-Feb-28	2,503	49,124.18	Fixed	11.2500				98.1163	
FXD2/2013/15Yr		KE4000003808	29-Apr-13	10-Apr-28	46,853	66,103.06	Fixed	12.0000				102.6261	
FXD1/2018/15Yr		KE5000009432	28-May-18	09-May-33	4,421	49,254.85	Fixed	12.6500				101.3806	
FXD2/2018/15Yr		KE5000008879	22-Oct-18	03-Oct-33	4,568	26,064.35	Fixed	12.7500				101.2412	
FXD1/2019/15Yr		KE5000009430	28-Jan-19	09-Jan-34	4,666	80,809.08	Fixed	12.8570				101.3331	
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	4,771	49,843.78	Fixed	12.7340				99.5005	
FXD3/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	4,848	50,552.95	Fixed	12.3400				100.1765	
FXD1/2020/15Yr		KE6000007218	25-Feb-20	05-Feb-35	5,058	50,883.00	Fixed	12.7560				100.3410	
TWENTY YEAR BOND													
FXD1/2008/20Yr	(Re-opened)	KE1000001493	30-Jun-08	05-Jun-28	2,622	38,145.10	Fixed	13.7500				99.9474	
FXD1/2011/20Yr	(Re-opened)	KE2000002176	30-May-11	05-May-31	3,686	33,822.97	Fixed	10.0000				89.3948	
FXD1/2012/20Yr	(Re-opened)	KE4000003849	26-Nov-12	01-Nov-32	4,232	48,506.49	Fixed	12.0000				100.3289	
FXD1/2016/20Yr		KE5000006543	26-Sep-16	01-Sep-36	5,632	12,761.20	Fixed	14.0000				97.0053	
FXD2/2018/20Yr		KE5000008855	30-Jul-18	05-Jul-38	6,304	88,905.11	Fixed	13.2000	13.4500	100.6802	98.2868	102.1856	90,750,000.00
FXD2/2018/20Yr		KE5000008855	30-Jul-18	05-Jul-38	6,304	88,905.11	Fixed	13.2000	13.4250	100.9446	98.4512	102.1856	100,000,000.00
FXD1/2019/20Yr		KE5000009984	15-Apr-19	21-Mar-39	6,563	23,560.05	Fixed	12.8730				100.1211	
TWENTY FIVE YEAR BOND													
FXD1/2019/25Yr	(Re-opened)	KE4000003089	28-Jun-19	28-May-35	5,170	20,192.50	Fixed	11.2500				91.4341	
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	52,376	86,258.15	Fixed	13.4000				103.5860	
THIRTY YEAR BOND													
SOB 1/2011/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,235	28,144.70	Fixed	12.0000				97.3972	
INFRASTRUCTURE BONDS													
IFB 2/2009/12Yr		KE4000003204	07-Dec-09	22-Nov-21	235	5,388.33	Fixed	12.0000				101.5126	
IFB 1/2011/12Yr		KE2000002242	03-Oct-11	18-Sep-23	900	11,736.50	Fixed	12.0000				105.4615	
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	1,628	27,925.35	Fixed	11.0000				102.1497	
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	2,020	27,045.95	Fixed	11.0000	10.2096	107.3199	102.3639	102.3996	175,850,000.00
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	2,020	27,045.95	Fixed	11.0000	10.0029	107.9559	102.9999	102.3996	120,000,000.00
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	2,020	27,045.95	Fixed	11.0000	9.9935	107.9850	103.0290	102.3996	55,850,000.00
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	2,020	27,045.95	Fixed	11.0000				102.3996	
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	02-Dec-24	1,341	25,119.55	Fixed	11.0000				102.1055	
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,174	51,192.20	Fixed	11.0000				101.9635	
IFB 1/2016/9Yr		KE5000004854	23-May-16	12-May-25	1,502	36,303.20	Fixed	12.5000				105.6687	
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	06-Oct-31	3,840	40,029.65	Fixed	12.0000				103.7751	
IFB 1/2017/12Yr		KE5000006980	27-Feb-17	12-Feb-29	2,874	14,330.40	Fixed	12.5000	10.5800	107.7317	106.4268	106.3864	106,000,000.00
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	16-Nov-24	1,327	41,499.45	Fixed	12.5000				105.4599	
IFB 1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,302	41,184.80	Fixed	12.5000				107.0087	
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,416	36,787.30	Fixed	11.9500				101.4534	
IFB 1/2019/25Yr		KE5000009760	25-Mar-19	22-Feb-44	8,362	16,828.65	Fixed	12.2000				101.5477	
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	5,303	71,028.55	Fixed	11.7500				98.6120	
IFB 1/2020/9Yr		KE6000009470	15-Apr-20	02-Apr-29	47,210	74,397.25	Fixed	10.8500				99.3207	
IFB 1/2020/8Yr		KE6000008653	03-Jun-20	20-May-28	46,167	19,275.46	Fixed	10.2000				100.7820	
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	48,071	78,639.89	Fixed	10.9000				99.5728	
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	50,045	81,052.52	Fixed	12.2570	11.3584	107.9125	105.6901	106.0818	50,000,000.00
BONDS SELL/BUY BACK TRANSACTIONS													
FXD 1/2021/2Yr		KE7000002217	12-Jan-21	09-Jan-23	648	55,860.26	Fixed	9.4860	7.7662	104.8714	102.7866	100.2012	1,000,000.00
FXD 2/2018/10Yr		KE5000009216	17-Dec-18	04-Dec-28	2,804	54,034.49	Fixed	12.5020	11.7231	107.5478	103.8384	105.0568	100,000.00
FXD 1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	2,874	67,595.29	Fixed	12.4380	11.8164	104.4047	103.1062	100.9107	1,000,000.00
FXD 1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	2,874	67,595.29	Fixed	12.4380	11.6283	105.3909	104.0924	100.9107	3,000,000.00
FXD 1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	2,874	67,595.29	Fixed	12.4380	11.5262	106.9150	104.6165	100.9107	17,650,000.00
FXD1/2018/20Yr		KE5000008325	26-Mar-18	01-Mar-38	6,178	59,078.29	Fixed	13.2000	12.7978	103.1121	102.7495	100.4854	500,000.00
FXD2/2018/20Yr		KE5000008855	30-Jul-18	05-Jul-38	6,304	88,905.11	Fixed	13.2000	13.0052	103.6744	101.2810	102.1856	1,000,000.00
FXD2/2018/20Yr		KE5000008855	30-Jul-18	05-Jul-38	6,304	88,905.11	Fixed	13.2000	12.9952	103.7435	101.3501	102.1856	1,300,000.00
FXD2/2018/20Yr		KE5000008855	30-Jul-18	05-Jul-38	6,304	88,905.11	Fixed	13.2000	12.8503	104.0542	101.6608	102.1856	3,200,000.00
FXD2/2018/20Yr		KE5000008855	30-Jul-18	05-Jul-38	6,304	88,905.11	Fixed	13.2000	12.8425	104.5269	102.1335	102.1856	500,000.00
FXD2/2018/20Yr		KE5000008855	30-Jul-18	05-Jul-38	6,304	88,905.11	Fixed	13.2000	12.8802	104.5427	102.1493	102.1856	42,300,000.00
FXD2/2018/20Yr		KE5000008855	30-Jul-18	05-Jul-38	6,304	88,905.11	Fixed	13.2000	12.8451	104.7891	102.3957	102.1856	14,100,000.00
FXD1/2018/23Yr		KE5000008549	25-Jun-18	25-May-43	52,376	86,258.15	Fixed	13.4000	13.2500	104.9164	101.0142	103.5860	3,000,000.00
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	2,020	27,045.95	Fixed	11.0000	10.7602	105.8549	100.6949	102.3996	2,200,000.00
IFB 1/2017/12Yr		KE5000006980	27-Feb-17	12-Feb-29	2,874	14,330.40	Fixed	12.5000	10.1764	109.1796	107.8747	106.3864	2,200,000.00
IFB 1/2019/20Yr		KE5000009760	25-Mar-19	22-Feb-44	8,362	16,828.65	Fixed	12.2000	11.8000	103.2113	102.8761	101.5477	300,000.00
IFB 1/2020/8Yr		KE6000008653	03-Jun-20	20-May-28	46,167	19,275.46	Fixed	10.2000	8.9183	107.2276	103.8189	100.7820	2,500,000.00
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	48,071	78,639.89	Fixed	10.9000	10.7157	102.0543	100.9164	99.5728	3,800,000.00
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	48,071	78,639.89	Fixed	10.9000	10.6500	102.3924	101.2545	99.5728	34,150,000.00
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	48,071	78,639.89	Fixed	10.9000	10.5311	103.0083	101.8704	99.5728	25,000,000.00
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	48,071	78,639.89	Fixed	10.9000	10.5256	103.0373	101.8994	99.5728	17,100,000.00
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	48,071	78,639.89	Fixed	10.9000	10.5111	103.1126	101.9747	99.5728	6,000,000.00
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	48,071	78,639.89	Fixed	10.9000	10.4310	103.5312	102.3933	99.5728	45,000,000.00
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	48,071	78,639.89	Fixed	10.9000	10.4255	103.5601	102.4222	99.5728	2,000,000.00
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	50,045	81,052.52	Fixed	12.2570	12.2776	102.0543	99.8319	106.0818	3,800,000.00
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	50,045	81,052.52	Fixed	12.2570	12.1177	103.0373	100.8149	106.0818	6,000,000.00
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	50,045	81,052.52	Fixed	12.2570	11.7809	105.1565	102.9341	106.0818	1,000,000.00
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	50,045	81,052.52	Fixed	12.2570	11.6755	105.8369	103.6145	106.0818	18,000,000.00
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	50,045	81,052.52	Fixed	12.2570	11.6495	106.0018	103.7794	106.0818	21,000,000.00
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	50,045	81,052.52	Fixed	12.2570	11.5751	106.4854	104.2630	106.0818	100,000.00
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	50,045	81,052.52	Fixed	12.2570	11.5050	106.9436	104.7212	106.0818	650,000.00
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	50,045	81,052.52	Fixed	12.2570	11.3549	107.9357	105.7133	106.0818	2,900,000.00
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	50,045	81,052.52	Fixed	12.2570	11.3098	108.2369	106.0145	106.0818	20,000,000.00
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	50,045	81,052.52	Fixed	12.2570	11.2705	108.5000	106.2776	106.0818	700,000.00
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	50,045	81,052.52	Fixed	12.2570	10.9500	110.6847	108.4623	106.0818	6,800,000.00
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
CORPORATE BONDS													
EABL FIXED MEDIUM TERM NOTE													
EABL BD 38/05/22-0052-14.17		KES000071103	03-Apr-17	28-Mar-22	361	6,000.00	FIXED	14.1700				104.304	
CHASE BANK FIXED MEDIUM TER S													
CHBO BD 02/06/22-0044-13.5		KES000021104	10-Jun-15	02-Jun-22	427	4,822.40	FIXED	13.2500				100.0000	
REAL PEOPLE MEDIUM TERM NOTE													
RPBD BD 06/08/18-0046-13.65		KES000020096	10-Aug-15	30-Jun-21	90	1,301.10	T.B (91) + 1.00%					90.0000	
RPBD BD 05/08/20-0047-13.65		KES000031102	10-Aug-15	24-Jul-28	2,671	1,301.10	T.B (91) + 1.00%					101.5187	
FAMILY BANK MEDIUM TERM NOTE													
FBBB BD 15/04/21-0049-13.75		KES000031793	26-Oct-15	19-Apr-21	18	1,297.10	FIXED	13.7500				106.2096	
FBBB BD 15/04/21-0051-2.5		KES000033870	26-Oct-15	19-Apr-21	18	600.80	T.B (182) + 2.50%					94.7367	
FBBB BD 15/04/21-0050-14		KES000033887	26-Oct-15	19-Apr-21	18	120.40	FIXED	14.0000				94.7367	
ACORN GREEN BOND MEDIUM TERM NOTE													
ACORN FXD		KE6000007093	08-Nov-19	08-Nov-24	1,317	2,401.40	FIXED	12.2500				103.3447	
CENTUM REAL ESTATE LIMITED MEDIUM TERM NOTE (SENIOR SECURED)													
CENTUM REAL ESTATE - ZERO COUPON		KE7000002548	16-Dec-20	13-Dec-23	986	2,603.30	FIXED	12.5000				-	
CENTUM REAL ESTATE - ZERO COUPON EQUITY LINKED		KE7000002654	16-Dec-20	13-Dec-23	986	2,603.30	FIXED	12.0000				-	

Turnover in Bonds	
Today	Previous
1,259,800,000	1,578,550,000

Total Deals	
Today	Previous
96	61

KEY BOND INVESTMENT CONSIDERATIONS

There are a number of kcy 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

No warranty of any kind, implied, express or statutory is given in conjunction with this information.