nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

April 29, 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 29, 2021
TWO YEAR BONDS													
FXD 1/2021/2Yr		KE7000002217	11-Jan-21	09-Jan-23	620	55,860.26	Fixed	9.4860				99.1824	
FIVE YEAR BONDS													
FXD 2/2016/ 5Yr		KE5000005107	25-Jul-16	19-Jul-21	81	24,395.30	Fixed	14.0690				102.3494	
FXD 3/2016/ 5Yr		KE5000006436	26-Sep-16	20-Sep-21	144	23,051.05	Fixed	13.1120				102.5637	
FXD 1/2017/ 5Yr		KE5000007434	28-Aug-17	22-Aug-22	480	28,599.15	Fixed	12.4650				103.8584	
FXD 2/2017/ 5Yr		KE5000007764	23-Oct-17	17-Oct-22	536	20,712.10	Fixed	12.5170	9.6500	104.1860	103.8421	104.6138	500,000,000.0000
FXD 1/2018/ 5Yr		KE5000008218	26-Mar-18	20-Mar-23	690	30,795.55	Fixed	12.2990				104.1134	
FXD 1/2018/ 5Yr		KE5000009547	25-Feb-19	19-Feb-24	1,026	65,082.22	Fixed	11.3040				102.6167	
FXD 2/2018/ 5Yr		KE6000001596	13-May-19	06-May-24	1,103	39,201.40	Fixed	10.8720				101.0665	
FXD 3/2018/ 5Yr		KE6000005766	16-Dec-19	09-Dec-24	1,320	45,012.60	Fixed	11.4920				102.6204	
FXD1/2020/ 5Yr		KE6000008547	11-May-20	05-May-25	1,467	30,121.88	Fixed	11.6670				103.4200	
TEN YEAR BONDS													
FXD 1/2012/10Yr	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	410	35,273.70	Fixed	12.7050				103.6178	
FXD 1/2013/10Yr	(Re-opened)	KE2000006037	01-Jul-13	19-Jun-23	781	39,248.22	Fixed	12.3710				105.8377	
FXD 1/2014/10Yr	(Re-opened)	KE3000008890	25-May-15	15-Jun-24	991	35,852.15	Fixed	12.1800	10.2500	107.8282	104.4486	105.5211	1,000,000,000.0000
FXD 1/2016/10Yr		KE5000006329	29-Aug-16	17-Aug-26	1,336	18,306.45	Fixed	15.0390				115.9357	
FXD 1/2017/10Yr		KE5000007327	31-Jul-17	19-Jul-27	1,078	35,174.40	Fixed	12.9660				106.2378	
FXD 1/2018/10Yr		KE5000008762	27-Aug-18	14-Aug-28	2,664	40,584.60	Fixed	12.6860				103.5340	
FXD 2/2018/10Yr		KE5000009216	17-Dec-18	04-Dec-28	2,776	54,034.49	Fixed	12.5020				101.4014	
FXD 1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	2,846	67,555.29	Fixed	12.4380				101.0555	
FXD 1/2018/10Yr		KE5000009653	25-Feb-19	12-Feb-29	2,846	67,555.29	Fixed	12.4380				101.0555	
FXD 2/2019/10Yr		KE5000009877	15-Apr-19	02-Apr-29	2,895	51,325.00	Fixed	12.3000				103.6277	
FXD 3/2019/10Yr		KE5000004876	19-Aug-19	06-Aug-29	3,021	45,005.05	Fixed	11.5170				104.3053	
FXD 4/2019/10Yr		KE6000005659	25-Nov-19	12-Nov-29	3,119	69,222.44	Fixed	12.2800				103.3720	
FIFTEEN YEAR BONDS													
FXD1/2007/15Yr		KE1000001345	26-Mar-07	07-Mar-22	312	3,654.60	Fixed	14.5000				105.8219	
FXD2/2007/15Yr		KE1000001352	25-Jun-07	06-Jun-22	403	32,682.60	Fixed	13.5000				105.6632	
FXD3/2007/15Yr	(Re-opened)	KE1000001360	26-Nov-07	07-Nov-22	557	32,958.10	Fixed	12.5000				104.8152	
FXD1/2008/15Yr		KE2000001428	31-Mar-08	19-Mar-23	683	34,789.80	Fixed	12.5000				104.2516	
FXD1/2009/15Yr		KE4000003436	26-Oct-09	07-Oct-24	1,257	31,852.45	Fixed	12.5000				106.2658	
FXD1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	1,411	27,691.90	Fixed	10.2000				98.7268	
FXD2/2010/15Yr	(Re-opened)	KE2000001558	25-Apr-11	08-Dec-25	1,684	24,532.51	Fixed	9.0000	11.0084	96.2082	92.8456	93.3815	53,000,000.0000
FXD2/2010/15Yr	(Re-opened)	KE2000001558	25-Apr-11	08-Dec-25	1,684	24,532.51	Fixed	9.0000	10.8582	96.7194	93.3568	93.3815	222,000,000.0000
FXD1/2012/15Yr		KE4000003675	24-Sep-12	06-Sep-27	2,321	51,459.91	Fixed	11.0000				98.4206	
FXD1/2013/15Yr	(Re-opened)	KE4000003780	25-Feb-13	07-Feb-28	2,475	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				100.8684	
FXD1/2014/15Yr		KE5000008432	28-May-18	09-May-33	4,393	49,254.85	Fixed	12.6500				101.3806	
FXD2/2014/15Yr		KE5000008879	22-Oct-18	03-Oct-33	4,540	26,064.35	Fixed	12.7500				101.2412	
FXD1/2019/15Yr		KE5000009430	28-Jan-19	09-Jan-34	4,638	80,809.08	Fixed	12.8570				100.8318	
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	4,743	49,843.78	Fixed	12.7340				99.6261	
FXD3/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	4,820	50,552.95	Fixed	12.3400				99.6841	
FXD1/2020/15Yr		KE6000007218	25-Feb-20	05-Feb-35	5,030	50,883.00	Fixed	12.7560				103.6405	
TWENTY YEAR BOND													
FXD1/2008/20Yr	(Re-opened)	KE1000001493	30-Jun-08	05-Jun-28	2,594	38,145.10	Fixed	13.7500				99.9474	
FXD1/2011/20Yr	(Re-opened)	KE2000002176	30-May-11	05-May-31	3,658	33,822.97	Fixed	10.0000				89.3948	
FXD1/2012/20Yr	(Re-opened)	KE4000003849	26-Nov-12	01-Nov-32	4,204	48,506.49	Fixed	12.0000				97.0812	
FXD1/2016/20Yr		KE5000008543	26-Sep-16	01-Sep-36	5,604	12,761.20	Fixed	14.0000				97.0053	
FXD1/2018/20Yr		KE5000008325	26-Mar-18	01-Mar-38	6,150	59,078.29	Fixed	13.2000				100.4854	
FXD2/2018/20Yr		KE5000008855	30-Jul-18	05-Jul-38	6,276	88,905.11	Fixed	13.2000	13.3000	102.6855	99.2767	99.2767	1,500,000.0000
FXD1/2019/20Yr		KE5000009984	15-Apr-19	21-Mar-39	6,535	23,560.05	Fixed	12.8730				100.1211	
TWENTY FIVE YEAR BOND													
FXD1/2010/25Yr	(Re-opened)	KE4000003689	28-Jun-10	28-May-35	5,142	20,192.50	Fixed	11.2500	12.7646	94.3708	90.1875	90.1340	200,000,000.0000
FXD1/2010/25Yr	(Re-opened)	KE4000003689	28-Jun-10	28-May-35	5,142	20,192.50	Fixed	11.2500	12.5500	95.6681	91.4648	90.1340	150,000,000.0000
FXD1/2019/25Yr		KE5000008549	25-Jun-19	25-May-43	52,376	56,258.15	Fixed	13.4000				100.6006	
THIRTY YEAR BOND													
SDB 1/2011/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,207	28,144.70	Fixed	12.0000				97.3972	
INFRASTRUCTURE BONDS													
IFB 2/2009/12Yr		KE4000003204	07-Dec-09	22-Nov-21	207	5,388.33	Fixed	12.0000				101.5126	
IFB 1/2011/12Yr		KE2000002242	03-Oct-11	18-Sep-23	872	11,735.50	Fixed	12.0000				105.4815	
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	1,600	27,805.35	Fixed	11.0000				102.2468	
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	1,992	27,045.95	Fixed	11.0000				103.4573	
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	02-Dec-24	1,313	25,119.55	Fixed	11.0000				102.1055	
IFB 1/2015/12Yr		KE5000001563	30-Mar-15	15-Mar-27	2,146	51,192.20	Fixed	11.0000				102.8887	
IFB 1/2016/9Yr		KE5000004654	23-May-16	12-May-25	1,474	36,303.20	Fixed	12.5000				106.6729	
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	06-Oct-31	3,812	40,029.65	Fixed	12.0000	11.6653	101.6869	101.3572	103.4545	60,000,000.0000
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	06-Oct-31	3,812	40,029.65	Fixed	12.0000	11.2500	103.4301	103.1004	103.4545	60,000,000.0000
IFB 1/2017/12Yr		KE5000006980	27-Feb-17	12-Feb-29	2,846	14,330.40	Fixed	12.5000				105.8836	
IFB 1/2017/7Yr		KE5000007368	27-Nov-17	18-Nov-24	1,299	41,469.45	Fixed	12.5000				105.5308	
IFB 1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,274	41,184.80	Fixed	12.5000				106.1718	
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,388	36,787.30	Fixed	11.9500				101.4534	
IFB 1/2019/25Yr		KE5000009780	25-Mar-19	22-Feb-44	8,334	16,828.65	Fixed	12.2000				101.5477	
IFB 1/2019/10Yr		KE6000005543	28-Oct-19	08-Oct-35	5,275	71,028.55	Fixed	11.7500				99.9997	
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	47,210	74,397.29	Fixed	10.8500				100.2023	
IFB 1/2020/8Yr		KE6000008653	03-Jun-20	25-May-28	46,167	19,275.46	Fixed	10.2000	8.8900	108.0455	103.8422	100.5574	200,000,000.0000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	48,071	78,639.89	Fixed	10.9000	10.9395	101.7443	99.7679	103.2173	123,000,000.0000
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	50,045	81,052.52	Fixed	12.2570				101.5396	
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	50,850	81,941.63	Fixed	12.6670	12.5500	101.2985	100.7069	101.9637	100,000,000.0000
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	50,850	81,941.63	Fixed	12.6670	12.4250	102.0804	101.4888	101.9637	1,200,000,000.0000
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	50,850	81,941.63	Fixed	12.6670	12.2000	103.5125	102.9209	101.9637	100,000,000.0000
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	50,850	81,941.63	Fixed	12.6670	11.8400	105.6713	105.2797	101.9637	63,300,000.0000
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD 1/2021/2Yr		KE7000002217	11-Jan-21	09-Jan-23	620	55,860.26	Fixed	9.4860	7.8100	106.4180	102.9035	99.1824	1,600,000.0000
FXD1/2020/ 5Yr		KE6000008547	11-May-20	05-May-25	1,467	30,121.88	Fixed	11.6670	10.9097	107.8895	102.4586	103.4200	20,000,000.0000
FXD1/2020/ 5Yr		KE6000008547	11-May-20	05-May-25	1,467	30,121.88	Fixed	11.6670	10.6094	108.8689	103.3880	103.4200	20,000,000.0000
FXD 1/2013/10Yr	(Re-opened)	KE2000006037	01-Jul-13	19-Jun-23	781	39,248.22	Fixed	12.3710	11.0250	106.9704	102.4862	105.8377	8,100,000.0000
FXD 2/2018/10Yr		KE5000009216	17-Dec-18	04-Dec-28	2,776	54,034.49	Fixed	12.5020	12.7000	103.6851	99.0140	101.4014	100,000.0000
FXD 1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	2,846	67,555.29	Fixed	12.4380	11.7100	106.8778	103.6226	101.0555	1,000,000.0000
FXD 1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	2,846	67,555.29	Fixed	12.4380	11.6200	106.3435	104.0883	101.0555	2,500,000.0000
FXD1/2012/15Yr		KE4000003675	24-Sep-12	06-Sep-27	2,321	51,459.91	Fixed	11.0000	12.4300	95.1572	93.7973	98.4206	3,000,000.0000
FXD1/2019/15Yr		KE5000009430	28-Jan-19	09-Jan-34	4,638	80,809.08	Fixed	12.8570	10.9000	105.0741	104.4903	100.8318	20,000,000.0000
FXD1/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	4,820	50,552.95	Fixed	12.3400	12.0000	105.3698	102.1829	99.6841	20,000,000.0000
FXD2/2018/20Yr		KE5000008655	30-Jul-18	05-Jul-38	6,276	88,905.11	Fixed	13.2000	13.0800	104.1708	100.7620	99.2767	200,000.0000
IFB 1/2017/12Yr		KE5000006980	27-Feb-17	12-Feb-29	2,846	14,330.40	Fixed	12.5000	10.8500	107.6527	105.3862	105.8836	1,000,000.0000
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,388	36,787.30	Fixed	11.9500	12.0000	106.0758	99.6917	101.4534	1,000,000.0000
IFB 1/2019/25Yr		KE5000009780	25-Mar-19	22-Feb-44	8,334	16,828.65	Fixed	12.2000	12.6171	98.3788	97.1052	101.5477	500,000.0000
IFB 1/2019/25Yr		KE5000009780	25-Mar-19	22-Feb-44	8,334	16,828.65	Fixed	12.2000	11.8000	106.6180	104.3444	101.5477	1,200,000.0000
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	47,210	74,397.29	Fixed	10.8500	12.0000	95.8284	95.3227	100.2023	1,000,000.0000
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	47,210	74,397.29	Fixed	10.8500	10.8000	100.7047	100.1980	100.2023	1,000,000.0000
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	47,210	74,397.29	Fixed	10.8500	10.1200	103.6228	103.1161	100.2023	20,000,000.0000
IFB 2/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	47,210	74,397.29	Fixed	10.8500	10.0000	104.1500	103.6433	100.2023	3,000,000.0000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	48,071	78,639.89	Fixed	10.9000	10.8000	102.4483	100.4719	103.2173	500,000.0000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	48,071	78,639.89	Fixed	10.9000	10.3700	104.6628	102.6862	103.2173	7,400,000.0000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	48,071	78,639.89	Fixed	10.9000	10.2700	105.1875	103.2111	103.2173	10,000,000.0000
IFB 1/2017/12Yr		KE5000006980	27-Feb-17	12-Feb-29	2,846	14,330.40	Fixed	12.5000	10.8500	107.6527	105.3862	105.8836	1,000,000.0000
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	50,045	81,052.52	Fixed	12.2570	11.8000	105.9649	102.7996	101.5396	3,000,000.0000
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	50,045	81,052.52	Fixed	12.2570	11.6200	107.1197	103.9544	101.5396	600,000.0000
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	50,045	81,052.52	Fixed	12.2570	11.6074	107.2011	104.0358	101.5396	2,900,000.0000
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	50,850	81,941.63	Fixed	12.6670	12.4000	102.2380	101.6464	101.9637	20,000,000.0000
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	50,850	81,941.63	Fixed	12.6670	12.3500	102.5543	101.9627	101.9637	15,000,000.0000
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	50,850	81,941.63	Fixed	12.6670	12.3130	102.7893	102.1977	101.9637	10,000,000.0000
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	50,850	81,941.63	Fixed	12.6670	12.1000	103.8350	103.2434	101.9637	47,000,000.0000
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	50,850	81,941.63	Fixed	12.6670	12.0700	104.3545	103.7629	101.9637	2,200,000.0000
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	50,850	81,941.63	Fixed	12.6670	12.0000	104.8125	104.2209	101.9637	500,000.0000
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	50,850	81,941.63	Fixed	12.6670	11.8715	104.9998	104.4082	101.9637	1,000,000.0000
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	50,850	81,941.63	Fixed	12.6670	11.9260	105.3001	104.7085	101.9637	14,200,000.0000
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	50,850	81,941.63	Fixed	12.6670	11.9200	105.3398	104.7482	101.9637	29,200,000.0000
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	50,850	81,941.63	Fixed	12.6670	11.9110	105.3993	104.8077	101.9637	5,150,000.0000
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	50,850	81,941.63	Fixed	12.6670	11.8958	105.5001	104.9085	101.9637	1,400,000.0000
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	50,850	81,941.63	Fixed	12.6670	11.8952	105.5041	104.9125	101.9637	12,000,000.0000
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	50,850	81,941.63	Fixed	12.6670	11.8657	105.7001	105.1085	101.9637	9,000,000.0000
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	50,850	81,941.63	Fixed	12.6670	11.8076	106.0878	105.4962	101.9637	1,000,000.0000
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	50,850	81,941.63	Fixed	12.6670	11.8000	106.1386	105.5470	101.9637	24,500,000.0000
CORPORATE BONDS													
EABL FIXED MEDIUM TERM NOTE													
EABL BD 28/03/22-0052-14.17		KE5000007103	03-Apr-17	28-Mar-22	333	6,000.00	FIXED	14.1700				99.2763	
CHASE BANK FIXED MEDIUM TER S													
CHBD BD 02/06/22-0044-13.5		KE5000002104	10-Jun-15	02-Jun-22	399	4,822.40	FIXED	13.2500				100.0000	
REAL PEOPLE MEDIUM TERM NOTE													
RPBD BD 06/08/18-0046-13.85		KE5000002096	10-Aug-15	30-Jun-21	62	1,301.10	T.B (91) + 1.00%					90.0000	
RPBD BD 05/08/20-0047-13.85		KE5000003152	10-Aug-15	24-Jul-28	2,643	1,301.10	T.B (91) + 1.00%					101.5187	
ACORN GREEN BOND MEDIUM TERM NOTE													
ACORN FXD		KE5000007093	08-Nov-19	08-Nov-24	1,289	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	958	2,603.30	FIXED	12.5000				-	
CENTUM REAL ESTATE - ZERO COUPON EQUITY LINKED		KE7000002654	16-Dec-20	13-Dec-23	958	2,603.30	FIXED	12.0000				-	

Turnover in Bonds	
Today	Previous
4,381,550,000	3,342,550,000

Total Deals	
Today	Previous
150	105

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

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