nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

February 15, 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													February 15, 2021
TWO YEAR BONDS													
FXD 1/2021/2Yr		KE7000002217	12-Jan-21	09-Jan-23	693	55,860.26	Fixed	9.4860				100.6510	
FIVE YEAR BONDS													
FXD 1/2016/ 5Yr		KES5000004548	25-Apr-16	19-Apr-21	63	19,544.20	Fixed	14.3340				102.1049	
FXD 2/2016/ 5Yr		KES5000005107	25-Jul-16	19-Jul-21	154	24,395.30	Fixed	14.0690				103.4148	
FXD 3/2016/ 5Yr		KES5000006436	26-Sep-16	20-Sep-21	217	23,051.05	Fixed	13.1120				102.8778	
FXD 1/2017/ 5Yr		KES5000007434	28-Aug-17	22-Aug-22	553	29,599.15	Fixed	12.4650				99.9601	
FXD 2/2017/ 5Yr		KES5000007764	23-Oct-17	17-Oct-22	609	20,712.10	Fixed	12.5170				105.1120	
FXD 1/2018/ 5Yr		KES5000008218	26-Mar-18	20-Mar-23	763	30,795.55	Fixed	12.2990				105.0909	
FXD 1/2018/ 5Yr		KES5000008218	26-Mar-18	20-Mar-23	763	30,795.55	Fixed	12.2990				105.0909	
FXD 1/2019/ 5Yr		KES5000009547	25-Feb-19	19-Feb-24	1,099	65,082.22	Fixed	11.3040				102.6214	
FXD 2/2019/ 5Yr		KE6000005786	13-May-19	09-May-24	1,178	39,201.40	Fixed	10.8720				102.0702	
FXD 3/2019/ 5Yr		KE6000005786	16-Dec-19	09-Dec-24	1,393	45,012.60	Fixed	11.4920				103.0366	
FXD1/2020/ 5Yr		KE6000008547	11-May-20	05-May-25	1,540	30,121.88	Fixed	11.6670	10.5500	106.8383	103.6972	103.9316	150,000,000
TEN YEAR BONDS													
FXD 1/2012/10Yr	(Re-opened)	KE2000002318	25-Jun-12	13-Jun-22	483	35,273.70	Fixed	12.7050				104.7643	
FXD 1/2013/10Yr	(Re-opened)	KE2000006037	01-Jul-13	19-Jun-23	854	39,248.20	Fixed	12.3710				106.1112	
FXD 1/2014/10Yr	(Re-opened)	KE3000008890	25-May-15	15-Jan-24	1,064	35,852.15	Fixed	12.1800				99.9822	
FXD 1/2016/10Yr		KES5000006329	29-Aug-16	17-Aug-26	2,009	18,306.45	Fixed	15.0360				116.7525	
FXD 1/2017/10Yr		KES5000007327	31-Jul-17	19-Jul-27	3,078	35,174.40	Fixed	12.9660				108.8004	
FXD 1/2018/10Yr		KES5000008762	27-Aug-18	14-Aug-28	2,737	40,984.60	Fixed	12.6860				107.2607	
FXD 2/2018/10Yr		KES5000009216	17-Dec-18	04-Dec-28	2,849	54,034.49	Fixed	12.5020				105.0568	
FXD 1/2019/10Yr		KES5000009653	25-Feb-19	12-Feb-29	2,919	52,044.00	Fixed	12.4380				104.7171	
FXD 2/2019/10Yr		KES5000009877	15-Apr-19	02-Apr-29	2,868	51,325.00	Fixed	12.3000				103.6277	
FXD 3/2019/10Yr		KE6000004876	19-Aug-19	06-Aug-29	3,094	45,005.05	Fixed	11.5170				104.3653	
FXD 4/2019/10Yr		KE6000005659	25-Nov-19	12-Nov-29	3,192	68,222.44	Fixed	12.2800				103.3720	
FIFTEEN YEAR BONDS													
FXD1/2007/15Yr		KE1000001345	26-Mar-07	07-Mar-22	385	3,654.60	Fixed	14.5000				105.8219	
FXD2/2007/15Yr		KE1000001352	25-Jun-07	06-Jun-22	476	32,682.60	Fixed	13.9500				105.6632	
FXD3/2007/15Yr	(Re-opened)	KE1000001360	26-Nov-07	07-Nov-22	630	32,958.10	Fixed	12.5000				105.2305	
FXD1/2008/15Yr		KE1000001428	31-Mar-08	13-Mar-23	756	34,789.80	Fixed	12.5000	9.3000	111.1897	105.9012	105.3119	100,000,000
FXD1/2009/15Yr		KE4000003436	26-Oct-09	07-Oct-24	1,330	31,952.45	Fixed	12.5000				107.3252	
FXD1/2010/15Yr		KE4000003850	29-Mar-10	10-Mar-25	1,484	27,693.90	Fixed	10.2500				99.1651	
FXD2/2010/15Yr	(Re-opened)	KE2000001558	25-Apr-11	08-Dec-25	1,757	24,532.51	Fixed	9.0000				94.0336	
FXD1/2012/15Yr		KE4000003675	24-Sep-12	06-Sep-27	2,384	51,459.91	Fixed	11.0000				99.0454	
FXD1/2013/15Yr	(Re-opened)	KE4000003780	25-Feb-13	07-Feb-28	2,548	42,138.45	Fixed	11.2500				100.4574	
FXD2/2013/15Yr		KE4000003808	29-Apr-13	10-Apr-28	2,611	66,103.06	Fixed	12.0000				101.8747	
FXD1/2014/15Yr		KES5000009432	28-May-19	09-May-33	4,466	49,254.85	Fixed	12.6500				105.4439	
FXD2/2018/15Yr		KES5000008879	22-Oct-18	03-Oct-33	4,613	26,064.35	Fixed	12.7500				102.8680	
FXD1/2019/15Yr		KES5000009430	28-Jan-19	09-Jan-34	4,711	80,809.08	Fixed	12.8570				105.5658	
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	4,816	49,843.78	Fixed	12.7340				102.3923	
FXD3/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	4,893	50,552.95	Fixed	12.3400				100.1765	
FXD1/2020/15Yr		KE6000007218	25-Feb-20	05-Feb-35	5,103	50,883.00	Fixed	12.7560				101.6964	
TWENTY YEAR BOND													
FXD1/2008/20Yr	(Re-opened)	KE1000001493	30-Jun-08	05-Jun-28	2,667	38,145.10	Fixed	13.7500				99.9474	
FXD1/2011/20Yr	(Re-opened)	KE2000002176	30-May-11	05-May-31	3,731	33,822.97	Fixed	10.0000				89.3948	
FXD1/2012/20Yr	(Re-opened)	KE4000003849	26-Nov-12	01-Nov-32	4,277	44,581.65	Fixed	12.0000				98.1153	
FXD1/2016/20Yr		KES5000006543	26-Sep-16	01-Sep-36	5,677	12,761.20	Fixed	14.0000				107.3466	
FXD1/2018/20Yr		KES5000008325	26-Mar-18	01-Mar-38	6,223	59,078.29	Fixed	13.2000				101.5322	
FXD2/2018/20Yr		KES5000008655	30-Jul-18	05-Jul-38	6,349	56,109.20	Fixed	13.2000				101.0045	
FXD1/2019/20Yr		KES5000009984	15-Apr-19	21-Mar-39	6,608	23,560.05	Fixed	12.8730				99.4219	
TWENTY FIVE YEAR BOND													
FXD1/2010/25Yr	(Re-opened)	KE4000003089	28-Jun-10	28-May-35	5,215	20,192.50	Fixed	11.2500				97.8583	
FXD1/2018/25Yr		KES5000008549	25-Jun-18	25-May-43	8,134	86,258.15	Fixed	13.4000	13.3350	102.4759	100.4144	101.3852	200,000,000
THIRTY YEAR BOND													
SDB 1/2011/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,280	28,144.70	Fixed	12.0000				94.5518	
INFRASTRUCTURE BONDS													
IFB 2/2008/12Yr		KE4000003204	07-Dec-09	22-Nov-21	280	5,388.33	Fixed	12.0000				101.5126	
IFB 1/2011/12Yr		KE2000002242	03-Oct-11	18-Sep-23	945	11,735.92	Fixed	12.0000				107.6921	
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	16-Sep-25	1,673	27,925.35	Fixed	11.0000				101.7747	
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	2,065	27,645.95	Fixed	11.0000				101.8237	
IFB 1/2015/9Yr		KES5000004100	14-Dec-15	02-Dec-24	1,386	25,119.55	Fixed	11.0000				99.9949	
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,219	51,192.20	Fixed	11.0000				99.9746	
IFB 1/2016/9Yr		KES5000004854	23-Mar-16	12-Mar-25	1,547	36,303.20	Fixed	12.5000				105.8944	
IFB 1/2016/15Yr		KES5000006659	24-Oct-16	06-Oct-31	3,885	40,029.65	Fixed	12.0000	10.9000	108.6225	104.6994	104.9341	101,000,000
IFB 1/2017/12Yr		KES5000008980	27-Feb-17	12-Feb-29	2,919	14,330.40	Fixed	12.5000				107.1292	
IFB 1/2017/7Yr		KES5000007988	27-Nov-17	16-Nov-24	1,372	41,469.45	Fixed	12.5000				109.4419	
IFB 1/2018/15Yr		KES5000008093	29-Jan-18	10-Jan-33	4,347	41,184.80	Fixed	12.5000				106.9165	
IFB 1/2018/20Yr		KES5000009109	19-Nov-18	25-Oct-38	6,461	36,787.30	Fixed	11.9500				103.9780	
IFB 1/2019/20Yr		KES5000009760	25-Mar-19	22-Feb-44	6,407	16,828.65	Fixed	12.2000				103.6055	
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	5,348	71,028.55	Fixed	11.7500				100.4530	
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	2,868	74,397.29	Fixed	10.8500				98.7631	
IFB 1/2020/6Yr		KE6000008653	03-Jun-20	25-May-26	1,925	19,275.46	Fixed	10.2000	10.2000	102.1268	99.9891	99.8191	100,000,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,829	78,639.89	Fixed	10.9000	10.7000	106.2663	101.0259	100.2441	50,000,000
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	5,803	81,052.52	Fixed	12.2570	11.6100	104.7857	104.0786	104.6397	500,000,000
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	5,803	81,052.52	Fixed	12.2570	11.6000	104.8511	104.1440	104.6397	1,055,000,000
BONDS SELL/BUY BACK TRANSACTIONS													
FXD2/2007/15Yr		KE1000001352	25-Jun-07	06-Jun-22	476	32,682.60	Fixed	13.5000	7.8500	109.4597	106.8635	105.6632	355,000,000
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD 1/2021/2Yr		KE7000002217	12-Jan-21	09-Jan-23	693	55,860.26	Fixed	9.4860	7.5800	104.2194	103.3073	100.6510	300,000
FXD2/2007/15Yr		KE1000001352	25-Jun-07	06-Jun-22	476	32,682.60	Fixed	13.9500	7.9000	109.3955	106.7993	105.6632	2,000,000
FXD2/2007/15Yr		KE1000001352	25-Jun-07	06-Jun-22	476	32,682.60	Fixed	13.9500	7.8500	109.4597	106.8635	105.6632	45,000,000
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	4,816	49,843.78	Fixed	12.7340	12.7500	103.2784	99.8500	102.3923	300,000
FXD3/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	4,893	50,552.95	Fixed	12.3400	13.1600	96.5843	94.8724	100.1765	1,000,000
FXD3/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	4,893	50,552.95	Fixed	12.3400	11.6091	105.6080	104.8971	100.1765	6,000,000
FXD1/2018/20Yr		KES5000008325	26-Mar-18	01-Mar-38	6,223	59,078.29	Fixed	13.2000	13.5500	102.9885	97.6577	101.5322	500,000
FXD2/2018/20Yr		KES5000008655	30-Jul-18	05-Jul-38	6,349	56,109.20	Fixed	13.2000	13.7500	97.1326	96.3711	101.0045	1,000,000
FXD1/2019/20Yr		KES5000008549	25-Jun-18	25-May-43	8,134	86,258.15	Fixed	13.4000	12.8078	106.5965	103.5350	101.3852	1,300,000
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	2,065	27,645.95	Fixed	11.0000	9.5000	108.2794	104.6832	101.8237	1,000,000
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	2,065	27,645.95	Fixed	11.0000	9.3300	108.8352	105.2390	101.8237	4,500,000
IFB 1/2015/9Yr		KES5000004100	14-Dec-15	02-Dec-24	1,386	25,119.55	Fixed	11.0000	11.0000	102.0806	99.9652	99.9949	2,600,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	5,348	71,028.55	Fixed	11.7500	11.5500	104.8500	101.2346	100.4530	5,000,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	5,348	71,028.55	Fixed	11.7500	11.4000	105.8217	102.2063	100.4530	250,000
IFB 1/2019/20Yr		KES5000009760	25-Mar-19	22-Feb-44	6,407	16,828.65	Fixed	12.2000	10.9500	114.4176	109.4907	103.6055	1,950,000
IFB 1/2020/6Yr		KE6000008653	03-Jun-20	25-May-26	1,925	19,275.46	Fixed	10.2000	9.3100	104.8538	102.6961	99.8191	30,000,000
IFB 1/2020/6Yr		KE6000008653	03-Jun-20	25-May-26	1,925	19,275.46	Fixed	10.2000	9.2100	105.1867	103.0090	99.8191	2,000,000
IFB 1/2020/6Yr		KE6000008653	03-Jun-20	25-May-26	1,925	19,275.46	Fixed	10.2000	9.2000	105.1981	103.0404	99.8191	500,000
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	2,868	74,397.29	Fixed	10.8500	11.9000	100.8829	97.2271	98.7631	500,000
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	2,868	74,397.29	Fixed	10.8500	11.0300	102.9551	99.1893	98.7631	100,000
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	2,868	74,397.29	Fixed	10.8500	10.8000	103.9405	100.1847	98.7631	5,000,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,829	78,639.89	Fixed	10.9000	11.1900	103.7859	98.5255	100.2441	200,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,829	78,639.89	Fixed	10.9000	10.9000	105.2350	99.9946	100.2441	9,000,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,829	78,639.89	Fixed	10.9000	10.2300	108.7501	103.5097	100.2441	1,000,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,829	78,639.89	Fixed	10.9000	10.0000	109.9971	104.7967	100.2441	3,900,000
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	5,803	81,052.52	Fixed	12.2570	11.5000	105.5078	104.8007	104.6397	4,500,000
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	5,803	81,052.52	Fixed	12.2570	11.1300	107.9936	107.2865	104.6397	8,900,000
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	5,803	81,052.52	Fixed	12.2570	11.0800	108.3364	107.6293	104.6397	12,450,000
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	5,803	81,052.52	Fixed	12.2570	11.0300	108.6809	107.9738	104.6397	1,000,000
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	5,803	81,052.52	Fixed	12.2570	11.0200	108.7500	108.0429	104.6397	700,000
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	5,803	81,052.52	Fixed	12.2570	11.0000	108.8883	108.1812	104.6397	1,000,000
CORPORATE BONDS													
EABL FIXED MEDIUM TERM NOTE													
EABL BD.28/03/22-0052-14.17		KES5000007103	03-Apr-17	28-Mar-22	406	6,000.00	FIXED	14.1700				103.9381	
CHASE BANK FIXED MEDIUM TER S													
CHBD BD.02/06/22-0044-13.5		KES5000002104	10-Jun-15	02-Jun-22	472	4,822.40	FIXED	13.2500				100.0000	
REAL PEOPLE MEDIUM TERM NOTE													
RPBD.BD.06/08/18-0046-13.85		KES5000002096	10-Aug-15	28-Feb-21	13	1,301.10	T.B (91) + 1.00%					90.0000	
RPBD.BD.05/08/20-0047-13.65		KES5000003152	10-Aug-15	03-Aug-28	2,726	1,301.10	T.B (91) + 1.00%					101.5187	
FAMILY BANK MEDIUM TERM NOTE													
FBKB.BD.19/04/21-0049-13.75		KES5000003763	26-Oct-15	19-Apr-21	63	1,297.10	FIXED	13.7500				102.3656	
FBKB.BD.19/04/21-0051-2.5		KES5000003870	26-Oct-15	19-Apr-21	63	600.80	T.B (182) + 2.50%					94.7367	
FBKB.BD.19/04/21-0050-14		KES5000003987	26-Oct-15	19-Apr-21	63	120.40	FIXED	14.0000				94.7367	
ACORN GREEN BOND MEDIUM TERM NOTE													
ACORN FBD		KE6000007093	08-Nov-19	08-Nov-24	1,362	1,099.00	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	1,031	2,603.30	FIXED	12.5000				-	
CENTUM REAL ESTATE - ZERO COUPON EQUITY LINKED		KE7000002854	16-Dec-20	13-Dec-23	1,031	2,603.30	FIXED	12.0000				-	

Turnover in Bonds	
Today	Previous
2,764,400,000	3,136,650,000

Total Deals	
Today	Previous
56	118

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 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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