nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

January 20, 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													January 20, 2021
TWO YEAR BONDS													
FXD.1/2019/2Yr		KES000009323	28-Jan-19	25-Jan-21	6	31,120.85	Fixed	10.7010				101.3423	
FXD.1/2021/2Yr		KET000002217	12-Jan-21	09-Jan-23	719	55,860.26	Fixed	9.4860				100.1474	
FIVE YEAR BONDS													
FXD.1/2016/ 5Yr		KES000004548	25-Apr-16	19-Apr-21	89	19,544.20	Fixed	14.3340				102.1049	
FXD.3/2016/ 5Yr		KES000005137	25-Jul-16	19-Jul-21	180	24,395.30	Fixed	14.0000				103.4149	
FXD.3/2016/ 5Yr		KES000006436	26-Sep-16	20-Sep-21	243	23,051.05	Fixed	13.1120				104.9886	
FXD.1/2017/ 5Yr		KES000007434	28-Aug-17	22-Aug-22	579	29,599.15	Fixed	12.4650				99.9601	
FXD.2/2017/ 5Yr		KES000007754	23-Oct-17	17-Oct-22	635	20,712.10	Fixed	12.5170				105.5406	
FXD.1/2018/ 5Yr		KES000009218	20-Mar-18	20-Mar-23	788	30,795.55	Fixed	12.2990				105.0909	
FXD.1/2019/ 5Yr		KES000009547	25-Feb-19	18-Feb-24	1,125	65,082.22	Fixed	11.3040				103.2598	
FXD.2/2019/ 5Yr		KE6000001096	13-May-19	06-May-24	1,202	39,201.40	Fixed	10.8720				101.2939	
FXD.3/2019/ 5Yr		KE6000005766	16-Dec-19	09-Dec-24	1,419	45,012.60	Fixed	11.4920				103.8230	
FXD1/2020/ 5Yr		KE6000008547	11-May-20	05-May-25	1,566	30,121.88	Fixed	11.6670				104.1247	
TEN YEAR BONDS													
FXD.1/2012/10Yr	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	509	35,273.70	Fixed	12.7050				105.4969	
FXD.1/2013/10Yr	(Re-opened)	KE2000006037	01-Jul-13	19-Jun-23	880	39,248.20	Fixed	12.3710				106.1112	
FXD.1/2014/10Yr	(Re-opened)	KE4000008890	25-May-15	15-Jan-24	1,090	35,852.15	Fixed	12.1850				99.9822	
FXD.1/2016/10Yr		KES000006329	29-Aug-16	17-Aug-26	2,035	18,306.45	Fixed	15.0390				116.7525	
FXD.1/2017/10Yr		KES000007327	31-Jul-17	19-Jul-27	3,078	35,174.40	Fixed	12.9660				108.8004	
FXD.1/2018/10Yr		KES000008792	27-Aug-18	14-Aug-28	2,763	40,984.60	Fixed	12.6860				107.2607	
FXD.2/2018/10Yr		KES000009216	17-Dec-18	04-Dec-28	2,875	54,034.49	Fixed	12.5020				104.2969	
FXD.1/2019/10Yr		KES000009653	25-Feb-19	12-Feb-29	2,945	52,044.00	Fixed	12.4380				104.7171	
FXD.2/2019/10Yr		KES000009877	15-Apr-19	02-Apr-29	2,994	51,325.00	Fixed	12.3000				103.6277	
FXD.3/2019/10Yr		KE6000004876	19-Aug-19	06-Aug-29	3,120	45,005.05	Fixed	11.5170				104.3653	
FXD.4/2019/10Yr		KE6000005659	25-Nov-19	12-Nov-29	3,218	69,222.44	Fixed	12.2800				103.1924	
FIFTEEN YEAR BONDS													
FXD1/2007/15Yr		KE1000001345	26-Mar-07	07-Mar-22	411	3,654.60	Fixed	14.5000				108.0492	
FXD2/2007/15Yr		KE1000001352	25-Jun-07	06-Jun-22	502	32,682.60	Fixed	13.9000				106.7962	
FXD3/2007/15Yr	(Re-opened)	KE1000001360	26-Nov-07	07-Nov-22	656	32,958.10	Fixed	12.5000				105.2305	
FXD1/2008/15Yr		KE1000001428	31-Mar-08	13-Mar-23	782	34,789.80	Fixed	12.5000				105.9721	
FXD1/2009/15Yr		KE4000003436	26-Oct-09	07-Oct-24	1,356	31,952.45	Fixed	12.5000				106.7635	
FXD1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	1,510	27,693.90	Fixed	10.2500				99.4765	
FXD2/2010/15Yr	(Re-opened)	KE4000001558	25-Apr-11	06-Dec-25	1,783	24,532.51	Fixed	9.0000				93.9835	
FXD1/2012/15Yr		KE4000003675	24-Sep-12	06-Sep-27	2,420	51,458.91	Fixed	11.0000				99.0454	
FXD1/2013/15Yr	(Re-opened)	KE4000003780	25-Feb-13	07-Feb-28	2,574	42,138.45	Fixed	11.2500				100.4574	
FXD2/2013/15Yr		KE4000003808	29-Apr-13	10-Apr-28	2,637	66,103.060	Fixed	12.0000				102.6261	
FXD1/2018/15Yr		KES000008432	28-May-18	09-May-33	4,492	49,254.850	Fixed	12.6500				105.4438	
FXD2/2018/15Yr		KES000008879	22-Oct-18	03-Oct-33	4,639	29,064.350	Fixed	12.7500				102.9680	
FXD1/2019/15Yr		KES000009450	28-Jan-19	09-Jan-34	4,737	80,809.080	Fixed	12.8570				103.2948	
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	4,842	49,843.78	Fixed	12.7340	12.3300	105.0828	102.5640	102.5975	58,000,000
FXD3/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	4,842	49,843.78	Fixed	12.7340	12.0000	107.2932	104.7744	102.5975	100,000,000
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	4,842	49,843.78	Fixed	12.7340				102.5975	
FXD3/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	4,919	50,552.95	Fixed	12.3400				100.1765	
FXD1/2020/15Yr		KE6000007218	25-Feb-20	05-Feb-35	5,129	50,893.00	Fixed	12.7560				102.6455	
TWENTY YEAR BOND													
FXD1/2008/20Yr	(Re-opened)	KE1000001493	30-Jun-08	05-Jun-28	2,693	38,145.10	Fixed	13.7500				99.9474	
FXD1/2011/20Yr	(Re-opened)	KE2000002176	30-May-11	05-May-31	3,757	33,822.97	Fixed	10.0000				89.1020	
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	01-Nov-32	4,303	44,581.65	Fixed	12.0000				100.5964	
FXD1/2016/20Yr		KES000006543	26-Sep-16	01-Sep-36	5,703	12,761.20	Fixed	14.0000				107.3466	
FXD1/2018/20Yr		KES000008325	26-Mar-18	01-Mar-38	6,249	59,078.29	Fixed	13.2000				102.5317	
FXD2/2018/20Yr		KES000008655	30-Jul-18	05-Jul-38	6,375	56,109.20	Fixed	13.2000				100.6495	
FXD1/2019/20Yr		KES000009964	15-Apr-19	21-Mar-39	6,634	23,560.05	Fixed	12.8730				107.9398	
TWENTY FIVE YEAR BOND													
FXD1/2010/25Yr	(Re-opened)	KE4000003089	28-Jun-10	28-May-35	5,241	20,192.50	Fixed	11.2500				97.8583	
FXD1/2019/25Yr		KES000008549	25-Jun-19	25-May-43	8,160	66,258.15	Fixed	13.4000	13.3000	101.7849	100.6805	104.3695	50,000,000
THIRTY YEAR BOND													
SDB.1/2011/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,306	28,144.70	Fixed	12.0000				94.5518	
INFRASTRUCTURE BONDS													
IFB 1/2008/12Yr		KE4000003196	23-Feb-09	06-Feb-21	19	7,868.37	Fixed	12.5000				101.6308	
IFB 2/2009/12Yr		KE4000003204	07-Dec-09	22-Nov-21	306	5,388.33	Fixed	12.0000				101.5126	
IFB 1/2011/12Yr		KE2000002242	03-Oct-11	18-Sep-23	971	11,735.50	Fixed	12.0000				107.6921	
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	1,699	27,505.35	Fixed	11.0000				102.6694	
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	2,091	27,045.95	Fixed	11.0000				103.2817	
IFB 1/2015/8Yr		KES000004100	14-Dec-15	02-Dec-24	1,412	25,119.55	Fixed	11.0000				102.9765	
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,245	51,192.20	Fixed	11.0000				101.8386	
IFB 1/2016/9Yr		KES000004654	23-May-16	12-May-25	1,573	36,303.20	Fixed	12.5000				106.6204	
IFB 1/2016/8Yr		KES000004654	23-May-16	12-May-25	1,573	36,303.20	Fixed	12.5000				106.6204	
IFB 1/2016/9Yr		KES000004654	23-May-16	12-May-25	1,573	36,303.20	Fixed	12.5000				106.6204	
IFB 1/2016/9Yr		KES000004654	23-May-16	12-May-25	1,573	36,303.20	Fixed	12.5000				106.6204	
IFB 1/2016/15Yr		KES000006659	24-Oct-16	06-Oct-31	3,911	40,029.65	Fixed	12.0000				105.7690	
IFB 1/2017/12Yr		KES000008860	27-Feb-17	12-Feb-29	2,945	14,330.40	Fixed	12.5000				107.1292	
IFB 1/2017/7Yr		KES000007988	27-Nov-17	16-Nov-24	1,398	41,469.45	Fixed	12.5000				106.0000	
IFB 1/2017/7Yr		KES000007988	27-Nov-17	16-Nov-24	1,398	41,469.45	Fixed	12.5000				106.0000	
IFB 1/2018/15Yr		KES000008293	25-Jan-18	16-Jan-33	4,373	41,194.80	Fixed	12.5000				114.0696	
IFB 1/2018/20Yr		KES000009109	19-Nov-18	25-Oct-38	6,487	36,787.30	Fixed	11.9500				103.9780	
IFB 1/2019/25Yr		KES000009760	25-Mar-19	22-Feb-44	8,433	16,928.65	Fixed	12.2000				103.6055	
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	5,374	71,028.55	Fixed	11.7500				102.2112	
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	2,994	74,397.29	Fixed	10.8500				100.8490	
IFB 1/2020/8Yr		KE6000008653	03-Jun-20	25-May-28	1,951	19,275.46	Fixed	10.2000				100.5914	
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,855	78,639.89	Fixed	10.9000				99.7202	
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,855	78,639.89	Fixed	10.9000				99.7202	
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,855	78,639.89	Fixed	10.9000				99.7202	
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD.1/2021/2Yr		KET000002217	12-Jan-21	09-Jan-23	719	55,860.26	Fixed	9.4860	7.4500	103.9071	103.6726	100.1474	39,000,000
FXD.1/2021/2Yr		KET000002217	12-Jan-21	09-Jan-23	719	55,860.26	Fixed	9.4860	7.8800	103.1158	102.8813	100.1474	5,000,000
FXD.1/2021/2Yr		KET000002217	12-Jan-21	09-Jan-23	719	55,860.26	Fixed	9.4860	7.7200	103.4093	103.1748	100.1474	5,100,000
FXD.1/2021/2Yr		KET000002217	12-Jan-21	09-Jan-23	719	55,860.26	Fixed	9.4860	8.0600	102.7869	102.5524	100.1474	4,000,000
FXD.1/2021/2Yr		KET000002217	12-Jan-21	09-Jan-23	719	55,860.26	Fixed	9.4860	7.5900	103.6495	103.4141	100.1474	1,600,000
FXD.1/2021/2Yr		KET000002217	12-Jan-21	09-Jan-23	719	55,860.26	Fixed	9.4860	7.4500	103.9071	103.6726	100.1474	1,500,000
FXD.1/2021/2Yr		KET000002217	12-Jan-21	09-Jan-23	719	55,860.26	Fixed	9.4860	7.7000	103.3173	103.0830	100.1474	200,000
FXD1/2016/15Yr		KES000003350	29-Mar-10	10-Mar-25	1,510	27,693.90	Fixed	10.2500	10.4100	103.0491	99.4445	99.4765	1,500,000
FXD2/2010/15Yr	(Re-opened)	KE2000001558	25-Apr-11	06-Dec-25	1,783	24,532.51	Fixed	9.0000	10.4000	96.6274	94.7126	93.9835	5,000,000
FXD1/2018/15Yr		KES000008432	28-May-18	09-May-33	4,492	49,254.850	Fixed	12.6500	12.7000	101.6660	99.6503	105.4438	1,500,000
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	4,842	49,843.78	Fixed	12.7340	12.2900	105.3470	102.8282	102.5975	42,000,000
IFB 1/2021/12Yr		KE2000002242	03-Oct-11	18-Sep-23	971	11,735.50	Fixed	12.0000	10.4000	107.6007	103.8171	107.6921	2,350,000
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	2,091	27,045.95	Fixed	11.0000	10.5000	104.3330	101.5226	103.2817	5,750,000
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,245	51,192.20	Fixed	11.0000	10.7800	104.0720	100.4154	101.8386	1,000,000
IFB 1/2016/9Yr		KES000004654	23-May-16	12-May-25	1,573	36,303.20	Fixed	12.5000	10.5000	106.9645	104.7324	106.6204	20,000,000
IFB 1/2016/9Yr		KES000004654	23-May-16	12-May-25	1,573	36,303.20	Fixed	12.5000	8.8400	111.2151	108.9830	106.6204	1,000,000
IFB 1/2016/9Yr		KES000004654	23-May-16	12-May-25	1,573	36,303.20	Fixed	12.5000	9.8000	108.7239	106.4918	106.6204	450,000
IFB 1/2016/9Yr		KES000004654	23-May-16	12-May-25	1,573	36,303.20	Fixed	12.5000	8.8400	111.2151	108.9830	106.6204	100,000
IFB 1/2016/15Yr		KES000006659	24-Oct-16	06-Oct-31	3,911	40,029.65	Fixed	12.0000	10.2700	110.7243	107.6584	105.7690	1,000,000
IFB 1/2017/7Yr		KES000007988	27-Nov-17	16-Nov-24	1,398	41,469.45	Fixed	12.5000	9.4000	109.4277	107.0359	106.0000	8,700,000
IFB 1/2017/7Yr		KES000007988	27-Nov-17	16-Nov-24	1,398	41,469.45	Fixed	12.5000	10.1000	107.6725	105.6907	106.0000	200,000
IFB 1/2018/20Yr		KES000009109	19-Nov-18	25-Oct-38	6,487	36,787.30	Fixed	11.9500	11.6600	103.8419	101.7080	103.9780	200,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	5,374	71,028.55	Fixed	11.7500	10.6900	109.7948	107.0187	102.2112	500,000
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	2,994	74,397.29	Fixed	10.8500	9.8500	107.4178	104.4368	100.8490	8,400,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,855	78,639.89	Fixed	10.9000	10.3700	107.2242	102.7624	99.7202	30,000,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,855	78,639.89	Fixed	10.9000	10.0600	108.9036	104.4418	99.7202	10,000,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,855	78,639.89	Fixed	10.9000	10.1400	108.4665	104.0047	99.7202	23,500,000
CORPORATE BONDS													
EABL FIXED MEDIUM TERM NOTE													
EABL BD.39/33/22-0552-14.17		KES000007103	03-Apr-17	28-Mar-22	432	6,000.00	FIXED	14.1700				105.3014	
CHASE BANK FIXED MEDIUM TER S													
CHBD.BD.02/06/22-0944-13.5		KES000002104	10-Jun-15	02-Jun-22	498	4,822.40	FIXED	13.2500				100.0000	
REAL PEOPLE MEDIUM TERM NOTE													
RPM2.BD.06/08/18-0046-13.65		KES000002096	10-Aug-15	28-Feb-21	39	1,301.10	T.B (91) + 1.00%					90.0000	
RPM2.BD.03/08/20-0047-13.65		KES000003102	10-Aug-15	03-Aug-28	2,752	1,301.10	T.B (91) + 1.00%					101.5187	
FAMILY BANK MEDIUM TERM NOTE													
FBN9.BD.18/04/21-0049-13.75		KES000003763	26-Oct-15	19-Apr-21	89	1,297.10	FIXED	13.7500				102.3656	
FBN9.BD.18/04/21-0051-2.5		KES000003870	26-Oct-15	19-Apr-21	89	600.80	T.B (182) + 2.50%					94.7367	
FBN9.BD.18/04/21-0050-14		KES000003967	26-Oct-15	19-Apr-21	89	120.40	FIXED	14.0000				94.7367	
ACORN GREEN BOND MEDIUM TERM NOTE													
ACORN.FXD		KE6000007093	08-Nov-19	08-Nov-24	1,388	1,099.00	FIXED	12.2500				103.3447	

Turnover in Bonds	
Today	Previous
419,050,000	1,574,750,000

Total Deals	
Today	Previous
46	41

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 dav 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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