nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

March 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													March 1, 2021
TWO YEAR BONDS													
FXD 1/2021/2Yr		KE7000002217	12-Jan-21	09-Jan-23	679	55,860.26	Fixed	9.4860				100.3791	
FIVE YEAR BONDS													
FXD 1/2016/ 5Yr		KE5000004548	25-Apr-16	19-Apr-21	49	19,544.20	Fixed	14.3340				102.1049	
FXD 2/2016/ 5Yr		KE5000005107	25-Jul-16	19-Jul-21	140	24,395.30	Fixed	14.0690				103.4148	
FXD 3/2016/ 5Yr		KE5000006436	26-Sep-16	20-Sep-21	203	23,051.05	Fixed	13.1120				102.8778	
FXD 1/2017/ 5Yr		KE5000007454	28-Apr-17	22-Apr-22	538	23,595.15	Fixed	12.4650				99.9601	
FXD 2/2017/ 5Yr		KE5000007764	23-Oct-17	17-Oct-22	595	20,712.10	Fixed	12.5170				105.1120	
FXD 1/2018/ 5Yr		KE5000008218	26-Mar-18	20-Mar-23	749	30,795.55	Fixed	12.2990				105.0909	
FXD 1/2018/ 5Yr		KE5000008547	25-Feb-18	19-Feb-24	1,085	65,082.22	Fixed	11.3040				100.5288	
FXD 2/2018/ 5Yr		KE6000001086	13-May-18	06-May-24	1,162	38,201.40	Fixed	10.8720				102.0702	
FXD 3/2018/ 5Yr		KE6000005766	16-Dec-18	09-Dec-24	1,379	45,012.60	Fixed	11.6920				103.0366	
FXD 1/2020/ 5Yr		KE6000008547	11-May-20	05-May-25	1,526	30,121.88	Fixed	11.6670				103.6953	
TEN YEAR BONDS													
FXD 1/2012/10Yr	(Re-opened)	KE2000002258	25-Jun-12	13-Jun-22	468	35,273.70	Fixed	12.7050				104.7643	
FXD 1/2013/10Yr	(Re-opened)	KE2000006037	01-Jul-13	19-Jun-23	840	39,248.20	Fixed	12.3710				105.8377	
FXD 1/2014/10Yr	(Re-opened)	KE3000008880	25-May-15	15-Jan-24	1,050	35,852.15	Fixed	12.1800				99.9822	
FXD 1/2016/10Yr		KE5000006329	29-Aug-16	17-Aug-26	1,995	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	2,723	40,584.60	Fixed	12.6860				103.9525	
FXD 2/2018/10Yr		KE5000009216	17-Dec-18	04-Dec-28	2,835	54,034.49	Fixed	12.5020				105.0568	
FXD 1/2018/10Yr		KE5000009653	25-Feb-19	12-Feb-29	2,905	52,044.00	Fixed	12.4380				104.7171	
FXD 2/2018/10Yr		KE5000009877	15-Apr-19	02-Apr-29	2,954	51,325.00	Fixed	12.3000				103.6277	
FXD 3/2018/10Yr		KE6000004876	19-Aug-19	06-Aug-29	3,080	45,005.05	Fixed	11.5170				104.3053	
FXD 4/2018/10Yr		KE6000005659	25-Nov-19	12-Nov-29	3,178	69,222.44	Fixed	12.2800				103.3720	
FIFTEEN YEAR BONDS													
FXD1/2007/15Yr		KE1000001345	26-Mar-07	07-Mar-22	371	3,654.60	Fixed	14.5000				105.8219	
FXD2/2007/15Yr		KE1000001352	25-Jun-07	06-Jun-22	462	32,682.60	Fixed	13.5000				105.6632	
FXD3/2007/15Yr	(Re-opened)	KE1000001360	26-Nov-07	07-Nov-22	616	32,968.10	Fixed	12.5000				105.2305	
FXD1/2008/15Yr		KE1000001428	31-Mar-08	19-Mar-23	742	34,789.80	Fixed	12.5000				105.7538	
FXD1/2009/15Yr		KE4000003436	26-Oct-09	07-Oct-24	1,316	31,852.45	Fixed	12.5000				106.4940	
FXD1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	1,470	27,693.90	Fixed	10.2500				99.3090	
FXD2/2010/15Yr	(Re-opened)	KE2000001588	25-Apr-11	08-Dec-25	1,743	24,532.51	Fixed	9.0000				93.8846	
FXD1/2012/15Yr		KE4000003675	24-Sep-12	06-Sep-27	2,380	51,499.91	Fixed	11.0000				99.0454	
FXD1/2013/15Yr	(Re-opened)	KE4000003780	25-Feb-13	07-Feb-28	2,534	49,124.18	Fixed	11.2500	11.6500	98.5490	98.1163	97.4261	100,000,000
FXD1/2018/15Yr		KE5000009432	28-May-18	09-May-33	4,452	49,254.85	Fixed	12.6500				105.4438	
FXD2/2018/15Yr		KE5000008879	22-Oct-18	03-Oct-33	4,599	29,064.35	Fixed	12.7500				102.8680	
FXD1/2019/15Yr		KE5000009430	28-Jan-19	09-Jan-34	4,687	80,809.08	Fixed	12.8570				105.5658	
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	4,802	49,843.78	Fixed	12.7340				102.3923	
FXD3/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	4,879	50,552.95	Fixed	12.3450				100.1765	
FXD1/2020/15Yr		KE6000007218	25-Feb-20	05-Feb-35	5,089	50,883.00	Fixed	12.7560				101.6564	
TWENTY YEAR BOND													
FXD1/2006/20Yr	(Re-opened)	KE1000001493	30-Jun-06	05-Jun-26	2,653	38,145.10	Fixed	13.7500				99.9474	
FXD1/2011/20Yr	(Re-opened)	KE2000002178	30-May-11	05-May-31	3,717	33,822.07	Fixed	10.0000				89.3948	
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	01-Nov-32	4,263	48,506.49	Fixed	12.0000				96.9983	
FXD1/2016/20Yr		KE5000006543	26-Sep-16	01-Sep-36	5,663	12,761.20	Fixed	14.0000				107.3466	
FXD1/2018/20Yr		KE5000008325	26-Mar-18	01-Mar-38	6,209	59,075.28	Fixed	13.2000				102.0286	
FXD2/2018/20Yr		KE5000008655	30-Jul-18	05-Jul-38	6,335	56,109.20	Fixed	13.2000				101.5116	
FXD1/2019/20Yr		KE5000009984	15-Apr-19	21-Mar-39	6,594	23,560.05	Fixed	12.8730				100.1211	
TWENTY FIVE YEAR BOND													
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,120	86,258.15	Fixed	13.4000	13.2500	103.5936	101.0167	102.3263	120,000,000
THIRTY YEAR BOND													
SDB 1/2011/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,266	28,144.70	Fixed	12.0000				94.5518	
INFRASTRUCTURE BONDS													
IFB 2/2009/12Yr		KE4000003204	07-Dec-09	22-Nov-21	266	5,388.33	Fixed	12.0000				101.5126	
IFB 1/2011/12Yr		KE2000002242	03-Oct-11	18-Sep-23	931	11,736.50	Fixed	12.0000				107.8921	
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	1,659	27,825.35	Fixed	11.0000				100.5525	
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	2,051	27,045.95	Fixed	11.0000				101.8047	
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	02-Dec-24	1,372	25,119.55	Fixed	11.0000				102.1055	
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,205	51,192.20	Fixed	11.0000	10.2500	106.3314	101.4660	101.4722	68,000,000
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,205	51,192.20	Fixed	11.0000	10.2000	106.4318	101.5664	101.4722	200,000,000
IFB 1/2016/9Yr		KE5000004654	23-May-16	12-May-25	1,533	36,303.20	Fixed	12.5000				105.8844	
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	06-Oct-31	3,871	40,029.65	Fixed	12.0000				104.0217	
IFB 1/2017/12Yr		KE5000008880	27-Feb-17	12-Feb-29	2,905	14,330.40	Fixed	12.5000				107.1250	
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	16-Nov-24	1,358	41,469.45	Fixed	12.5000	10.0000	109.0842	105.7188	105.4939	50,000,000
IFB 1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,333	41,184.80	Fixed	12.5000	11.2500	108.3873	107.1854	108.7314	269,500,000
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,447	36,787.30	Fixed	11.9500	11.7000	104.9006	101.4535	101.1517	500,000,000
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,447	36,787.30	Fixed	11.9500	11.6500	105.2039	101.7568	101.1517	200,000,000
IFB 1/2019/25Yr		KE5000009760	25-Mar-19	22-Feb-44	8,393	16,828.65	Fixed	12.2000				101.5477	
IFB 1/2018/15Yr		KE5000005543	28-Oct-18	08-Oct-33	4,334	71,028.55	Fixed	11.7500				104.8632	
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	2,954	74,397.29	Fixed	10.8500				99.9729	
IFB 1/2020/8Yr		KE6000008653	03-Jun-20	25-May-28	1,911	19,275.46	Fixed	10.2000				100.5693	
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,815	78,639.89	Fixed	10.9000	10.9500	99.9496	99.7400	100.2527	100,000,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,815	78,639.89	Fixed	10.9000	10.5000	102.2753	102.0657	100.2527	50,000,000
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	5,789	81,052.52	Fixed	12.2570	11.7000	104.6573	103.4787	103.4817	633,650,000
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD 2/2018/10Yr		KE5000009216	17-Dec-18	04-Dec-28	2,835	54,034.49	Fixed	12.5020	11.0100	110.2740	107.6283	105.0568	4,100,000
FXD2/2010/15Yr	(Re-opened)	KE2000001588	25-Apr-11	08-Dec-25	1,743	24,532.51	Fixed	9.0000	10.7000	95.6323	93.7285	93.8846	100,000
FXD1/2019/15Yr		KE5000009430	28-Jan-19	09-Jan-34	4,697	80,809.08	Fixed	12.8570	11.9800	106.8967	105.6605	105.5658	1,100,000
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,120	86,258.15	Fixed	13.4000	13.5400	101.5468	98.9699	102.3263	300,000
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,120	86,258.15	Fixed	13.4000	13.3000	103.2354	100.6585	102.3263	32,950,000
SDB 1/2011/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,266	28,144.70	Fixed	12.0000	14.0000	87.1205	86.6590	94.5518	200,000
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	1,659	27,825.35	Fixed	11.0000	9.8500	107.4082	102.5428	100.5525	10,000,000
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	2,051	27,045.95	Fixed	11.0000	9.0000	110.2997	106.2805	101.8047	1,500,000
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	02-Dec-24	1,372	25,119.55	Fixed	11.0000	8.9111	107.4954	104.9569	102.1055	1,000,000
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	02-Dec-24	1,372	25,119.55	Fixed	11.0000	8.8800	107.5724	105.0339	102.1055	1,100,000
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,447	36,787.30	Fixed	11.9500	10.4600	112.8504	109.4033	101.1517	2,150,000
IFB 1/2019/25Yr		KE5000009760	25-Mar-19	22-Feb-44	8,393	16,828.65	Fixed	12.2000	10.9500	114.8877	109.6915	101.5477	6,650,000
IFB 1/2020/8Yr		KE6000008653	03-Jun-20	25-May-28	1,911	19,275.46	Fixed	10.2000	8.8500	103.5866	101.0186	100.5693	40,000,000
IFB 1/2020/8Yr		KE6000008653	03-Jun-20	25-May-28	1,911	19,275.46	Fixed	10.2000	9.2300	105.4694	102.9194	100.5693	37,600,000
IFB 1/2020/8Yr		KE6000008653	03-Jun-20	25-May-28	1,911	19,275.46	Fixed	10.2000	8.9544	106.3304	103.7804	100.5693	5,000,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,815	78,639.89	Fixed	10.9000	10.7000	101.2323	101.0227	100.2527	2,000,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,815	78,639.89	Fixed	10.9000	10.6900	101.2841	101.0745	100.2527	22,000,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,815	78,639.89	Fixed	10.9000	10.5200	102.1703	101.9607	100.2527	100,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,815	78,639.89	Fixed	10.9000	10.3300	103.1739	102.9643	100.2527	19,400,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,815	78,639.89	Fixed	10.9000	10.2300	103.7077	103.4981	100.2527	6,700,000
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	5,789	81,052.52	Fixed	12.2570	11.6500	104.9813	103.8027	103.4817	48,000,000
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	5,789	81,052.52	Fixed	12.2570	11.2500	107.6288	106.4512	103.4817	2,600,000
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	5,789	81,052.52	Fixed	12.2570	11.2500	107.6622	106.4500	103.4817	1,000,000
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	5,789	81,052.52	Fixed	12.2570	11.1943	108.0070	106.8284	103.4817	1,000,000
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	5,789	81,052.52	Fixed	12.2570	11.1600	108.1039	106.9253	103.4817	21,800,000
CORPORATE BONDS													
EABL FIXED MEDIUM TERM NOTE													
EABL BD.28/03/12-0052-14.17		KE5000007103	03-Apr-17	28-Mar-22	392	6,000.00	FIXED	14.1700				103.9381	
CHASE BANK FIXED MEDIUM TER S													
CHBD.BD.02/06/22-0044-13.5		KE5000002104	10-Jun-15	02-Jun-22	458	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	30-Jun-21	121	1,301.10	T.B (91) + 1.00%					90.0000	
RPBD.BD.03/08/20-0047-13.65		KE5000003102	10-Aug-15	24-Jul-28	2,702	1,301.10	T.B (91) + 1.00%					101.5187	
FAMILY BANK MEDIUM TERM NOTE													
FBKB.BD.18/04/21-0049-13.75		KE5000003783	26-Oct-15	19-Apr-21	49	1,297.10	FIXED	13.7500				102.3656	
FBKB.BD.18/04/21-0053-2.5		KE5000003870	26-Oct-15	19-Apr-21	49	600.80	T.B (182) + 2.50%					94.7367	
FBKB.BD.18/04/21-0050-14		KE5000003987	26-Oct-15	19-Apr-21	49	120.40	FIXED	14.0000				94.7367	
ACORN GREEN BOND MEDIUM TERM NOTE													
ACORN FXD		KE6000007093	08-Nov-19	08-Nov-24	1,348	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	1,017	2,603.30	FIXED	12.5000				-	
CENTUM REAL ESTATE - ZERO COUPON EQUITY LINKED		KE7000002854	16-Dec-20	13-Dec-23	1,017	2,603.30	FIXED	12.0000				-	

Turnover in Bonds	
Today	Previous
2,758,600,000	3,445,400,000

Total Deals	
Today	Previous
64	53

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: Floatine Rate Treasury Bond **MA**: 12 weeks 91 dav ntes Mavnine 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.