nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

March 8, 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 8, 2021
TWO YEAR BONDS												
FXD 1/2021/2Y	KE7000002217	12-Jan-21	09-Jan-23	672	55,860.26	Fixed	9.4860				100.2050	
FIVE YEAR BONDS												
FXD 1/2016/ 5Yr	KES000004548	25-Apr-16	19-Apr-21	42	19,544.20	Fixed	14.3340	7.0000	106.3196	100.8065	100.8644	135,000,000
FXD 2/2016/ 5Yr	KES000005107	25-Jul-16	19-Jul-21	133	24,395.30	Fixed	14.0690				102.3494	
FXD 3/2016/ 5Yr	KES000006436	26-Sep-16	20-Sep-21	196	23,051.05	Fixed	13.1120				102.9637	
FXD 1/2017/ 5Yr	KES000007154	28-Aug-17	22-Aug-22	532	29,599.15	Fixed	12.4650				99.9601	
FXD 2/2017/ 5Yr	KES000007764	23-Oct-17	17-Oct-22	588	20,712.10	Fixed	12.5170				105.1120	
FXD 1/2018/ 5Yr	KES000008218	26-Mar-18	20-Mar-23	742	30,795.55	Fixed	12.2990				105.0909	
FXD 1/2018/ 5Yr	KES000008547	25-Feb-18	18-Feb-24	1,078	65,082.22	Fixed	11.3040				102.9672	
FXD 2/2018/ 5Yr	KE6000001086	13-May-18	06-May-24	1,155	38,201.40	Fixed	10.8720				101.7561	
FXD 3/2018/ 5Yr	KE6000005766	16-Dec-18	09-Dec-24	1,372	45,012.60	Fixed	11.6920				103.0366	
FXD1/2020/ 5Yr	KE6000008547	11-May-20	05-May-25	1,519	30,121.88	Fixed	11.6670	10.6500	107.1359	103.3217	103.3262	52,000,000
FXD1/2020/ 5Yr	KE6000008547	11-May-20	05-May-25	1,519	30,121.88	Fixed	11.6670	10.5500	107.4739	103.6597	103.3262	500,000,000
TEN YEAR BONDS												
FXD 1/2012/10Yr	(Re-opened) KE2000002358	25-Jun-12	13-Jun-22	462	35,273.70	Fixed	12.7050	9.2000	107.0067	104.0748	104.7643	60,000,000
FXD 1/2013/10Yr	(Re-opened) KE2000006037	01-Jul-13	19-Jun-23	833	39,248.20	Fixed	12.3710				105.8377	
FXD 1/2014/10Yr	(Re-opened) KE3000008890	25-May-15	15-Jun-24	1,043	35,852.15	Fixed	12.1800				99.9922	
FXD 1/2016/10Yr	KE5000006329	29-Aug-16	17-Aug-26	1,988	18,306.45	Fixed	15.0360				116.7525	
FXD 1/2017/10Yr	KE3000007327	31-Jul-17	19-Jul-27	3,078	35,174.40	Fixed	12.9660				107.4452	
FXD 1/2018/10Yr	KE5000006762	27-Aug-18	14-Aug-28	2,716	40,084.60	Fixed	12.6860				103.9525	
FXD 2/2018/10Yr	KE5000009216	17-Dec-18	04-Dec-28	2,828	54,034.49	Fixed	12.5020				105.0568	
FXD 1/2019/10Yr	KE5000009653	25-Feb-19	12-Feb-29	2,898	52,044.00	Fixed	12.4380				104.7171	
FXD 2/2019/10Yr	KE5000009877	15-Apr-19	02-Apr-29	2,947	51,325.00	Fixed	12.3000				103.6277	
FXD 3/2019/10Yr	KE6000004876	19-Aug-19	06-Aug-29	3,073	45,005.05	Fixed	11.5170				104.3653	
FXD 4/2019/10Yr	KE6000005659	25-Nov-19	12-Nov-29	3,171	68,222.44	Fixed	12.2800				103.3720	
FIFTEEN YEAR BONDS												
FXD1/2007/15Yr	KE1000001345	26-Mar-07	07-Mar-22	364	3,654.60	Fixed	14.5000				105.8219	
FXD2/2007/15Yr	KE1000001352	25-Jun-07	06-Jun-22	455	32,682.60	Fixed	13.9200				105.9632	
FXD3/2007/15Yr	(Re-opened) KE1000001360	26-Nov-07	07-Nov-22	609	32,998.10	Fixed	12.5000				105.2305	
FXD1/2008/15Yr	KE1000001428	31-Mar-08	13-Mar-23	735	34,789.80	Fixed	12.5000				105.7538	
FXD1/2009/15Yr	KE4000003436	26-Oct-09	07-Oct-24	1,309	31,952.45	Fixed	12.5000				106.4940	
FXD1/2010/15Yr	KE4000003550	29-Mar-10	10-Mar-25	1,463	27,693.90	Fixed	10.2500				99.3090	
FXD2/2010/15Yr	(Re-opened) KE2000001558	20-Apr-11	08-Dec-25	1,736	24,532.51	Fixed	9.0000				93.8846	
FXD1/2012/15Yr	KE4000003675	24-Sep-12	06-Sep-27	2,373	51,459.91	Fixed	11.0000				98.4072	
FXD1/2013/15Yr	(Re-opened) KE4000003780	25-Feb-13	07-Feb-28	2,527	49,124.18	Fixed	11.2500				98.1163	
FXD1/2018/15Yr	KE5000008432	28-May-18	09-May-33	4,445	49,254.85	Fixed	12.6500				105.4438	
FXD2/2018/15Yr	KE5000008879	22-Oct-18	03-Oct-33	4,592	29,064.35	Fixed	12.7500				102.8660	
FXD1/2019/15Yr	KE5000009430	28-Jan-19	09-Jan-34	4,690	80,809.08	Fixed	12.8570				105.5658	
FXD2/2019/15Yr	KE6000001104	13-May-19	24-Apr-34	4,795	49,843.78	Fixed	12.7340				102.3923	
FXD3/2019/15Yr	KE6000001328	29-Jul-19	10-Jul-34	4,872	50,592.95	Fixed	12.3450				100.1765	
FXD1/2020/15Yr	KE6000007218	25-Feb-20	05-Feb-35	5,082	50,883.00	Fixed	12.7560				101.7604	
TWENTY YEAR BOND												
FXD1/2008/20Yr	(Re-opened) KE1000001493	30-Jun-08	05-Jun-28	2,646	38,145.10	Fixed	13.7500				99.9474	
FXD1/2011/20Yr	(Re-opened) KE2000002176	30-May-11	05-May-31	3,710	33,822.97	Fixed	10.0000				89.3948	
FXD1/2012/20Yr	(Re-opened) KE4000003949	26-Nov-12	01-Nov-32	4,256	48,506.49	Fixed	12.0000	12.3300	101.6340	97.9417	97.0015	800,000,000
FXD1/2015/20Yr	KE5000006543	26-Sep-15	01-Sep-36	5,656	12,761.20	Fixed	14.0000				107.3466	
FXD1/2018/20Yr	KE5000008325	26-Mar-18	01-Mar-38	6,202	59,078.29	Fixed	13.2000				100.4854	
FXD2/2018/20Yr	KE5000008655	30-Jul-18	05-Jul-38	6,328	58,109.20	Fixed	13.2000				101.5118	
FXD1/2019/20Yr	KE5000009984	15-Apr-19	21-Mar-39	6,587	23,560.05	Fixed	12.8730				100.1211	
TWENTY FIVE YEAR BOND												
FXD1/2018/25Yr	KE5000008549	25-Jun-18	25-May-43	8,113	86,258.15	Fixed	13.4000	13.3500	103.1354	100.3008	101.1256	150,000,000
THIRTY YEAR BOND												
SDB 1/2011/30Yr	(Re-opened) KE2000002135	28-Feb-11	21-Jan-41	7,259	28,144.70	Fixed	12.0000				94.5518	
INFRASTRUCTURE BONDS												
IFB 2/2009/12Yr	KE4000003204	07-Dec-09	22-Nov-21	259	5,388.33	Fixed	12.0000				101.5126	
IFB 1/2011/12Yr	KE2000002242	03-Oct-11	18-Sep-23	924	11,735.50	Fixed	12.0000				107.6921	
IFB 1/2013/12Yr	KE3000008130	30-Sep-13	15-Sep-25	1,652	27,605.35	Fixed	11.0000				101.8581	
IFB 1/2014/12Yr	KE4000001109	27-Oct-14	12-Oct-26	2,044	27,045.95	Fixed	11.0000				101.8047	
IFB 1/2015/9Yr	KES000004100	14-Dec-15	02-Dec-24	1,365	25,119.55	Fixed	11.0000				102.1055	
IFB 1/2015/12Yr	KE4000001653	30-Mar-15	15-Mar-27	2,196	51,192.20	Fixed	11.0000				101.6635	
IFB 1/2016/9Yr	KES000004654	23-May-16	12-May-25	1,526	36,303.20	Fixed	12.5000				105.3935	
IFB 1/2016/12Yr	KES000006659	24-Oct-16	06-Oct-31	3,864	40,029.65	Fixed	12.0000				104.1226	
IFB 1/2017/12Yr	KES000006980	27-Feb-17	12-Feb-29	2,898	14,330.40	Fixed	12.5000				107.1250	
IFB 1/2017/7Yr	KES000007988	27-Nov-17	16-Nov-24	1,351	41,469.45	Fixed	12.5000				105.4599	
IFB 1/2018/15Yr	KES000008093	29-Jan-18	10-Jan-33	4,326	41,184.80	Fixed	12.5000				107.1854	
IFB 1/2018/20Yr	KES000009109	19-Nov-18	25-Oct-38	6,440	36,787.30	Fixed	11.9500				101.4534	
IFB 1/2019/25Yr	KES000009760	25-Mar-19	22-Feb-44	8,386	16,828.65	Fixed	12.2000				101.5477	
IFB 1/2019/16Yr	KE6000005543	28-Oct-19	08-Oct-35	5,327	71,028.55	Fixed	11.7500				100.2814	
IFB 1/2020/9Yr	KE6000008450	15-Apr-20	02-Apr-29	2,947	74,387.28	Fixed	10.8500				99.9729	
IFB 1/2020/8Yr	KE6000008653	03-Jun-20	25-May-28	1,904	19,275.46	Fixed	10.2000				100.5693	
IFB 1/2020/11Yr	KE6000009545	24-Aug-20	11-Aug-31	3,808	78,639.89	Fixed	10.9000				101.5047	
IFB 1/2021/18Yr	KE7000002324	25-Jan-21	05-Jan-37	5,782	81,052.52	Fixed	12.2570	11.7000	104.8864	103.4721	107.4449	500,000,000
IFB 1/2021/18Yr	KE7000002324	25-Jan-21	05-Jan-37	5,782	81,052.52	Fixed	12.2570	11.6800	105.0157	103.6014	107.4449	500,000,000
IFB 1/2021/18Yr	KE7000002324	25-Jan-21	05-Jan-37	5,782	81,052.52	Fixed	12.2570	11.5148	106.0935	104.6793	107.4449	50,000,000
IFB 1/2021/18Yr	KE7000002324	25-Jan-21	05-Jan-37	5,782	81,052.52	Fixed	12.2570	11.1100	106.8072	107.3929	107.4449	66,100,000
BONDS SELL/BUY BACK TRANSACTIONS												
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION												
FXD 1/2021/2Yr	KE7000002217	12-Jan-21	09-Jan-23	672	55,860.26	Fixed	9.4860	7.4000	104.9799	103.5205	100.2050	5,000,000
FXD 4/2019/10Yr	KE6000005659	25-Nov-19	12-Nov-29	3,171	68,222.44	Fixed	12.2800	12.3500	103.1640	99.5880	103.3720	100,000
FXD 1/2008/15Yr	KE1000001428	31-Mar-08	13-Mar-23	735	34,789.80	Fixed	12.5000	9.3600	111.6622	105.6526	105.7538	2,500,000
FXD1/2019/15Yr	KE5000009430	28-Jan-19	09-Jan-34	4,690	80,809.08	Fixed	12.8570	12.8000	101.8036	100.3201	105.5658	1,500,000
FXD1/2012/20Yr	(Re-opened) KE4000003949	26-Nov-12	01-Nov-32	4,256	48,506.49	Fixed	12.0000	12.0000	103.6508	99.9585	97.0015	10,000,000
FXD1/2012/20Yr	(Re-opened) KE4000003949	26-Nov-12	01-Nov-32	4,256	48,506.49	Fixed	12.0000	11.9439	103.9997	100.3074	97.0015	3,700,000
FXD1/2012/20Yr	(Re-opened) KE4000003949	26-Nov-12	01-Nov-32	4,256	48,506.49	Fixed	12.0000	11.9102	104.2102	100.5179	97.0015	6,000,000
FXD1/2012/20Yr	(Re-opened) KE4000003949	26-Nov-12	01-Nov-32	4,256	48,506.49	Fixed	12.0000	11.9048	104.2440	100.5517	97.0015	8,100,000
FXD1/2012/20Yr	(Re-opened) KE4000003949	26-Nov-12	01-Nov-32	4,256	48,506.49	Fixed	12.0000	11.8658	104.4884	100.7961	97.0015	3,900,000
IFB 1/2014/12Yr	KE4000001109	27-Oct-14	12-Oct-26	2,044	27,045.95	Fixed	11.0000	10.9000	104.5354	100.2744	101.8047	1,500,000
IFB 1/2015/9Yr	KES000004100	14-Dec-15	02-Dec-24	1,365	25,119.55	Fixed	11.0000	8.9700	107.5312	104.7812	102.1055	100,000
IFB 1/2018/15Yr	KES000008093	29-Jan-18	10-Jan-33	4,326	41,184.80	Fixed	12.5000	11.7200	105.8194	104.3771	107.1854	2,000,000
IFB 1/2020/8Yr	KE6000008653	03-Jun-20	25-May-28	1,904	19,275.46	Fixed	10.2000	9.1800	105.8073	103.0611	100.5693	500,000
IFB 1/2020/8Yr	KE6000008653	03-Jun-20	25-May-28	1,904	19,275.46	Fixed	10.2000	9.0200	106.3047	103.5585	100.5693	26,100,000
IFB 1/2020/11Yr	KE6000009545	24-Aug-20	11-Aug-31	3,808	78,639.89	Fixed	10.9000	10.3677	103.1739	102.7547	101.5047	2,000,000
IFB 1/2020/11Yr	KE6000009545	24-Aug-20	11-Aug-31	3,808	78,639.89	Fixed	10.9000	10.3000	103.5334	103.1142	101.5047	4,000,000
IFB 1/2020/11Yr	KE6000009545	24-Aug-20	11-Aug-31	3,808	78,639.89	Fixed	10.9000	10.2800	103.6399	103.2207	101.5047	1,800,000
IFB 1/2020/11Yr	KE6000009545	24-Aug-20	11-Aug-31	3,808	78,639.89	Fixed	10.9000	10.1800	104.1748	103.7556	101.5047	8,400,000
IFB 1/2021/16Yr	KE7000002324	25-Jan-21	05-Jan-37	5,782	81,052.52	Fixed	12.2570	11.8000	104.2435	102.8292	107.4449	5,000,000
IFB 1/2021/18Yr	KE7000002324	25-Jan-21	05-Jan-37	5,782	81,052.52	Fixed	12.2570	11.6500	105.2101	103.7958	107.4449	20,000,000
IFB 1/2021/18Yr	KE7000002324	25-Jan-21	05-Jan-37	5,782	81,052.52	Fixed	12.2570	11.5500	105.8622	104.4479	107.4449	5,000,000
IFB 1/2021/18Yr	KE7000002324	25-Jan-21	05-Jan-37	5,782	81,052.52	Fixed	12.2570	11.4200	106.7194	105.3051	107.4449	22,500,000
IFB 1/2021/18Yr	KE7000002324	25-Jan-21	05-Jan-37	5,782	81,052.52	Fixed	12.2570	11.1800	108.3303	106.9160	107.4449	2,200,000
IFB 1/2021/18Yr	KE7000002324	25-Jan-21	05-Jan-37	5,782	81,052.52	Fixed	12.2570	11.1284	108.6815	107.2672	107.4449	1,000,000
CORPORATE BONDS												
EABL FIXED MEDIUM TERM NOTE												
EABL BD.38/2012-5052-14.17	KES000007103	03-Apr-17	28-Mar-22	385	6,000.00	FIXED	14.1700				104.304	
CHASE BANK FIXED MEDIUM TER S												
CHBD.BD.02/06/22-0044-13.5	KES000002104	10-Jun-15	02-Jun-22	451	4,822.40	FIXED	13.2500				100.0000	
REAL PEOPLE MEDIUM TERM NOTE												
RPBD.BD.06/08/18-0046-13.65	KES000002096	10-Aug-15	30-Jun-21	114	1,301.10	T.B (91) + 1.00%					90.0000	
RPBD.BD.03/08/20-0047-13.65	KES000003102	10-Aug-15	24-Jul-28	2,695	1,301.10	T.B (91) + 1.00%					101.5187	
FAMILY BANK MEDIUM TERM NOTE												
FBKB.BD.18/04/21-0049-13.75	KES000003783	26-Oct-15	19-Apr-21	42	1,297.10	FIXED	13.7500				102.3656	
FBKB.BD.18/04/21-0052-2.5	KES000003870	26-Oct-15	19-Apr-21	42	600.80	T.B (182) + 2.50%					94.7367	
FBKB.BD.18/04/21-0050-14	KES000003967	26-Oct-15	19-Apr-21	42	120.40	FIXED	14.0000				94.7367	
ACORN GREEN BOND MEDIUM TERM NOTE												
ACORN FXD	KE6000007093	08-Nov-19	08-Nov-24	1,341	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	1,010	2,603.30	FIXED	12.5000				-	
CENTUM REAL ESTATE - ZERO COUPON EQUITY LINKED	KE7000002854	16-Dec-20	13-Dec-23	1,010	2,603.30	FIXED	12.0000				-	

Turnover in Bonds	
Today	Previous
2,957,000,000	5,896,500,000

Total Deals	
Today	Previous
72	100

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 Avernae **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.