nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

March 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													March 15, 2021
TWO YEAR BONDS													
FXD 1/2021/2Yr		KE7000002217	12-Jan-21	09-Jan-23	665	55,860.26	Fixed	9.4860				100.2012	
FIVE YEAR BONDS													
FXD 1/2016/ 5Yr		KE5000004548	25-Apr-16	19-Apr-21	35	19,544.20	Fixed	14.3340				100.7872	
FXD 2/2016/ 5Yr		KE5000005107	25-Jul-16	19-Jul-21	126	24,395.30	Fixed	14.0690				102.3494	
FXD 3/2016/ 5Yr		KE5000006436	26-Sep-16	20-Sep-21	189	23,051.05	Fixed	13.1120				102.9637	
FXD 1/2017/ 5Yr		KE5000007454	28-Aug-17	22-Aug-22	525	23,599.15	Fixed	12.4650				99.9601	
FXD 2/2017/ 5Yr		KE5000007764	23-Oct-17	17-Oct-22	581	20,712.10	Fixed	12.5170	9.3239	109.6688	104.6139	105.1120	165,000,000.00
FXD 1/2018/ 5Yr		KE5000008218	26-Mar-18	20-Mar-23	735	30,795.55	Fixed	12.2990				105.0909	
FXD 1/2018/ 5Yr		KE5000008547	25-Feb-18	19-Feb-24	1,071	65,082.22	Fixed	11.3040				103.1103	
FXD 2/2018/ 5Yr		KE6000001086	13-May-18	06-May-24	1,148	38,201.40	Fixed	10.8720				102.5595	
FXD 3/2018/ 5Yr		KE6000005766	16-Dec-18	09-Dec-24	1,365	45,012.60	Fixed	11.6920				103.0366	
FXD 1/2020/ 5Yr		KE6000008547	11-May-20	05-May-25	1,512	30,121.88	Fixed	11.6670				103.6546	
TEN YEAR BONDS													
FXD 1/2012/10Yr	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	455	35,273.70	Fixed	12.7050	9.2667	107.1124	103.9362	103.9211	112,500,000.00
FXD 1/2013/10Yr	(Re-opened)	KE2000006037	01-Jul-13	19-Jun-23	826	39,248.20	Fixed	12.3710				105.8377	
FXD 1/2014/10Yr	(Re-opened)	KE3000008880	25-May-15	15-Jan-24	1,036	35,852.15	Fixed	12.1800				105.5211	
FXD 1/2016/10Yr		KE5000006329	29-Aug-16	17-Aug-26	1,981	18,306.45	Fixed	15.0390				116.7525	
FXD 1/2017/10Yr		KE5000007327	31-Jul-17	19-Jul-27	1,078	35,174.40	Fixed	12.9660				107.4402	
FXD 1/2018/10Yr		KE5000008762	27-Aug-18	14-Aug-28	2,709	40,584.60	Fixed	12.6860				103.9525	
FXD 2/2018/10Yr		KE5000009216	17-Dec-18	04-Dec-28	2,821	54,034.49	Fixed	12.5020				105.0568	
FXD 1/2018/10Yr		KE5000009653	25-Feb-19	12-Feb-29	2,891	52,044.00	Fixed	12.4380				104.7171	
FXD 2/2018/10Yr		KE5000009877	15-Apr-19	02-Apr-29	2,940	51,325.00	Fixed	12.3000				103.6277	
FXD 3/2018/10Yr		KE5000004876	19-Aug-19	06-Aug-29	3,066	45,005.05	Fixed	11.5170				104.3053	
FXD 4/2018/10Yr		KE6000005659	25-Nov-19	12-Nov-29	3,164	69,222.44	Fixed	12.2800				103.3720	
FIFTEEN YEAR BONDS													
FXD1/2007/15Yr		KE1000001345	26-Mar-07	07-Mar-22	357	3,654.60	Fixed	14.5000				105.8219	
FXD2/2007/15Yr		KE1000001352	25-Jun-07	06-Jun-22	448	32,682.60	Fixed	13.5000				105.6632	
FXD3/2007/15Yr	(Re-opened)	KE1000001360	26-Nov-07	07-Nov-22	602	32,958.10	Fixed	12.5000				104.8152	
FXD1/2008/15Yr		KE1000001428	31-Mar-08	19-Mar-23	728	34,789.80	Fixed	12.5000				105.7538	
FXD1/2009/15Yr		KE4000003436	26-Oct-09	07-Oct-24	1,302	31,852.45	Fixed	12.5000				106.4469	
FXD1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	1,456	27,693.90	Fixed	10.2500				99.3092	
FXD2/2010/15Yr	(Re-opened)	KE2000001558	25-Apr-11	08-Dec-25	1,729	24,532.51	Fixed	9.0000				93.9287	
FXD1/2012/15Yr		KE4000003675	24-Sep-12	06-Sep-27	2,368	51,499.91	Fixed	11.0000				98.4072	
FXD1/2013/15Yr	(Re-opened)	KE4000003780	25-Feb-13	07-Feb-28	2,520	49,124.18	Fixed	11.2500				98.1163	
FXD1/2018/15Yr		KE5000008432	28-May-18	09-May-33	4,438	49,254.85	Fixed	12.6500	12.5500	104.4628	100.5705	105.4438	100,000,000.00
FXD2/2018/15Yr		KE5000008879	22-Oct-18	03-Oct-33	4,585	29,064.35	Fixed	12.7500				102.8680	
FXD1/2019/15Yr		KE5000009430	28-Jan-19	09-Jan-34	4,683	80,809.08	Fixed	12.8570				105.5658	
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	4,788	49,843.78	Fixed	12.7340				102.3923	
FXD3/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	4,865	50,552.95	Fixed	12.3450				100.1765	
FXD1/2020/15Yr		KE6000007218	25-Feb-20	05-Feb-35	5,075	50,883.00	Fixed	12.7560	12.9000	99.7948	99.0589	101.7604	250,000,000.00
TWENTY YEAR BOND													
FXD1/2006/20Yr	(Re-opened)	KE1000001493	30-Jun-06	05-Jun-26	2,639	38,145.10	Fixed	13.7500				99.9474	
FXD1/2011/20Yr	(Re-opened)	KE2000002176	30-May-11	05-May-31	3,703	33,822.97	Fixed	10.0000				89.3948	
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	01-Nov-32	4,249	48,506.49	Fixed	12.0000				97.9417	
FXD1/2016/20Yr		KE5000006543	26-Sep-16	01-Sep-36	5,649	12,761.20	Fixed	14.0000				97.0053	
FXD1/2018/20Yr		KE5000008325	26-Mar-18	01-Mar-38	6,195	59,078.29	Fixed	13.2000				100.4854	
FXD2/2018/20Yr		KE5000008655	30-Jul-18	05-Jul-38	6,321	56,109.20	Fixed	13.2000				101.5116	
FXD1/2019/20Yr		KE5000009984	15-Apr-19	21-Mar-39	6,580	23,560.05	Fixed	12.8730				100.1211	
TWENTY FIVE YEAR BOND													
FXD1/2010/25Yr	(Re-opened)	KE4000003089	28-Jun-10	28-May-35	5,187	20,192.50	Fixed	11.2500				90.4562	
FXD1/2019/25Yr		KE5000009549	25-Jun-19	25-May-43	8,106	66,258.15	Fixed	13.4000				100.9410	
THIRTY YEAR BOND													
SDB 1/2011/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,252	28,144.70	Fixed	12.0000				94.5518	
INFRASTRUCTURE BONDS													
IFB 2/2009/12Yr		KE4000003204	07-Dec-09	22-Nov-21	252	5,388.33	Fixed	12.0000				101.5126	
IFB 1/2011/12Yr		KE2000002242	03-Oct-11	18-Sep-23	917	11,735.50	Fixed	12.0000				105.4815	
IFB 1/2013/12Yr		KE3000006130	30-Sep-13	15-Sep-25	1,645	27,605.35	Fixed	11.0000				102.3329	
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	2,037	27,045.95	Fixed	11.0000				101.8047	
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	02-Dec-24	1,358	25,119.55	Fixed	11.0000				102.1055	
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,191	51,192.20	Fixed	11.0000				101.8635	
IFB 1/2016/9Yr		KE5000004654	23-May-16	12-May-25	1,519	36,303.20	Fixed	12.5000				105.3935	
IFB 1/2016/12Yr		KE5000006659	24-Oct-16	06-Oct-31	3,857	40,029.65	Fixed	12.0000	11.0800	106.7181	103.8719	103.8962	400,000,000.00
IFB 1/2017/12Yr		KE5000006980	27-Feb-17	12-Feb-29	2,891	14,330.40	Fixed	12.5000				107.1292	
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	16-Nov-24	1,344	41,469.45	Fixed	12.5000				105.4599	
IFB 1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,319	41,184.80	Fixed	12.5000				108.7035	
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,433	36,787.30	Fixed	11.9500				101.4534	
IFB 1/2019/25Yr		KE5000009760	25-Mar-19	22-Feb-44	8,379	16,828.65	Fixed	12.2000				101.5477	
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	5,320	71,028.55	Fixed	11.7500	11.7750	104.3322	99.8130	100.2841	100,000,000.00
IFB 1/2020/9Yr		KE6000008450	15-Apr-20	02-Apr-29	2,940	74,387.28	Fixed	10.8500				99.9729	
IFB 1/2020/8Yr		KE6000008653	03-Jun-20	25-May-28	1,897	19,275.46	Fixed	10.2000				100.5693	
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,801	78,639.89	Fixed	10.9000				99.9872	
IFB 1/2021/18Yr		KE7000002324	25-Jan-21	05-Jan-37	5,775	81,052.52	Fixed	12.2570	11.8000	104.4736	102.8236	102.8259	500,000,000.00
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	5,775	81,052.52	Fixed	12.2570	11.7125	105.0353	103.3853	102.8259	150,000,000.00
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD 2/2017/ 5Yr		KE5000007764	23-Oct-17	17-Oct-22	581	20,712.10	Fixed	12.5170	9.1630	109.9105	104.6556	105.1120	40,000,000.00
FXD 1/2012/10Yr	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	455	35,273.70	Fixed	12.7050	9.1230	107.2839	104.1077	103.9211	22,150,000.00
FXD2/2010/15Yr	(Re-opened)	KE2000001558	25-Apr-11	08-Dec-25	1,729	24,532.51	Fixed	9.0000	10.7663	95.7842	93.5342	93.9287	7,000,000.00
FXD1/2018/15Yr		KE5000008432	28-May-18	09-May-33	4,438	49,254.85	Fixed	12.6500	12.2000	106.6659	102.7736	105.4438	5,000,000.00
FXD2/2018/20Yr		KE5000008655	30-Jul-18	05-Jul-38	6,321	56,109.20	Fixed	13.2000	13.1750	101.9046	100.1279	101.5116	26,000,000.00
FXD1/2019/20Yr		KE5000008549	25-Jun-19	25-May-43	8,106	66,258.15	Fixed	13.4000	13.5000	102.3276	99.2453	100.9410	14,000,000.00
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	2,037	27,045.95	Fixed	11.0000	9.3500	109.5368	105.0945	101.8047	750,000.00
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,433	36,787.30	Fixed	11.9500	12.0000	103.5728	99.6661	101.4534	2,000,000.00
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,433	36,787.30	Fixed	11.9500	11.9500	103.8674	99.9607	101.4534	1,000,000.00
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	5,320	71,028.55	Fixed	11.7500	11.7000	104.8046	100.2854	100.2841	8,000,000.00
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	5,320	71,028.55	Fixed	11.7500	11.3750	106.8908	102.3716	100.2841	40,000,000.00
IFB 1/2020/9Yr		KE6000008450	15-Apr-20	02-Apr-29	2,940	74,387.28	Fixed	10.8500	11.6238	100.1393	95.5489	99.9729	200,000.00
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	5,775	81,052.52	Fixed	12.2570	11.3150	107.6472	105.9972	102.8259	30,000,000.00
CORPORATE BONDS													
EABL FIXED MEDIUM TERM NOTE													
EABL 80.28/03/22-0052-14.17		KE5000007103	03-Apr-17	28-Mar-22	378	6,000.00	FIXED	14.1700				104.304	
CHASE BANK FIXED MEDIUM TER S													
CHBI 80.03/06/21-0048-13.5		KE5000002104	10-Jun-15	02-Jun-22	444	4,622.40	FIXED	13.2500				100.0000	
REAL PEOPLE MEDIUM TERM NOTE													
RPBD.80.06/08/18-0046-13.65		KE5000002096	10-Aug-15	30-Jun-21	107	1,301.10	T.B (91) + 1.00%					90.0000	
RPBD.80.03/08/20-0047-13.65		KE5000003102	10-Aug-15	24-Jul-28	2,688	1,301.10	T.B (91) + 1.00%					101.5187	
FAMILY BANK MEDIUM TERM NOTE													
FBKB.80.18/04/21-0048-13.75		KE5000003763	26-Oct-15	19-Apr-21	35	1,297.10	FIXED	13.7500				102.3656	
FBKB.80.18/04/21-0051-2.5		KE5000003870	26-Oct-15	19-Apr-21	35	600.80	T.B (182) + 2.50%					94.7367	
FBKB.80.18/04/21-0050-14		KE5000003987	26-Oct-15	19-Apr-21	35	120.40	FIXED	14.0000				94.7367	
ACORN GREEN BOND MEDIUM TERM NOTE													
ACORN FIO		KE6000007093	08-Nov-19	06-Nov-24	1,334	2,401.40	FIXED	12.2500				103.3447	
CENTUM REAL ESTATE LIMITED MEDIUM TERM NOTE (UNSECUR SECURED)													
CENTUM REAL ESTATE - ZERO COUPON		KE7000002548	16-Dec-20	13-Dec-23	1,003	2,603.30	FIXED	12.5000				-	
CENTUM REAL ESTATE - ZERO COUPON EQUITY LINKED		KE7000002854	16-Dec-20	13-Dec-23	1,003	2,603.30	FIXED	12.0000				-	

Turnover in Bonds	
Today	Previous
1,073,600,000	2,360,550,000

Total Deals	
Today	Previous
26	65

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 Mavrine 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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