nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

March 24, 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 24, 2021
TWO YEAR BONDS													
FXD 1/2021/2Yr		KE7000002217	12-Jan-21	09-Jan-23	656	55,860.26	Fixed	9.4860				100.2012	
FIVE YEAR BONDS													
FXD 1/2016/ 5Yr		KE5000004548	25-Apr-16	19-Apr-21	26	19,544.20	Fixed	14.3340				100.7872	
FXD 2/2016/ 5Yr		KE5000005107	25-Jul-16	19-Jul-21	117	24,395.30	Fixed	14.0690				102.3494	
FXD 3/2016/ 5Yr		KE5000006436	26-Sep-16	20-Sep-21	180	23,051.05	Fixed	13.1120				102.9637	
FXD 1/2017/ 5Yr		KE5000007454	28-Aug-17	22-Aug-22	516	23,589.15	Fixed	12.4650				99.9601	
FXD 2/2017/ 5Yr		KE5000007764	23-Oct-17	17-Oct-22	572	20,712.10	Fixed	12.5170				104.6138	
FXD 1/2018/ 5Yr		KE5000008218	26-Mar-18	20-Mar-23	726	30,795.55	Fixed	12.2990				105.0909	
FXD 1/2018/ 5Yr		KE5000008547	25-Feb-18	18-Feb-24	1,062	65,082.22	Fixed	11.3040				103.1103	
FXD 2/2018/ 5Yr		KE6000001096	13-May-18	06-May-24	1,139	39,201.40	Fixed	10.8720				101.7383	
FXD 3/2018/ 5Yr		KE6000005766	16-Dec-18	09-Dec-24	1,356	45,012.60	Fixed	11.4920				103.0366	
FXD1/2020/ 5Yr		KE6000008547	11-May-20	05-May-25	1,503	30,121.88	Fixed	11.6670				103.6546	
TEN YEAR BONDS													
FXD 1/2012/10Yr	(Re-opened)	KE2000002258	25-Jun-12	13-Jun-22	446	35,273.70	Fixed	12.7050				103.9362	
FXD 1/2013/10Yr	(Re-opened)	KE2000006037	01-Jul-13	19-Jun-23	817	39,248.20	Fixed	12.3710				105.8377	
FXD 1/2014/10Yr	(Re-opened)	KE3000008880	25-May-15	15-Jun-24	1,027	35,852.15	Fixed	12.1800				105.5211	
FXD 1/2016/10Yr		KE5000006329	29-Aug-16	17-Aug-26	1,972	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	2,700	40,584.60	Fixed	12.6860				104.0346	
FXD 2/2018/10Yr		KE5000009216	17-Dec-18	04-Dec-28	2,812	54,034.49	Fixed	12.5020				105.0566	
FXD 1/2018/10Yr		KE5000006653	25-Feb-18	12-Feb-29	2,882	67,555.29	Fixed	12.4380	12.2500	101.9358	100.9107	101.0371	150,000,000.00
FXD 2/2018/10Yr		KE5000009877	15-Apr-19	02-Apr-29	2,931	51,325.00	Fixed	12.3000				103.6277	
FXD 3/2018/10Yr		KE6000004876	19-Aug-19	06-Aug-29	3,057	45,005.05	Fixed	11.5170				104.3053	
FXD 4/2018/10Yr		KE6000005659	25-Nov-19	12-Nov-29	3,155	69,222.44	Fixed	12.2800				103.3720	
FIFTEEN YEAR BONDS													
FXD1/2007/15Yr		KE1000001345	26-Mar-07	07-Mar-22	348	3,654.60	Fixed	14.5000				105.8219	
FXD2/2007/15Yr		KE1000001352	25-Jun-07	06-Jun-22	439	32,682.60	Fixed	13.5000				105.6632	
FXD1/2007/15Yr	(Re-opened)	KE1000001360	26-Nov-07	07-Nov-22	593	32,958.10	Fixed	12.5000				104.8152	
FXD1/2008/15Yr		KE1000001428	31-Mar-08	19-Mar-23	719	34,789.80	Fixed	12.5000				105.1991	
FXD1/2009/15Yr		KE4000003436	26-Oct-09	07-Oct-24	1,293	31,852.45	Fixed	12.5000				106.4222	
FXD1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	1,447	27,693.90	Fixed	10.2000				99.3092	
FXD2/2010/15Yr	(Re-opened)	KE4000003568	25-Apr-11	08-Dec-25	1,720	24,532.51	Fixed	9.0000				93.9287	
FXD1/2012/15Yr		KE4000003675	24-Sep-12	06-Sep-27	2,357	51,499.91	Fixed	11.0000				98.4206	
FXD1/2013/15Yr	(Re-opened)	KE4000003780	25-Feb-13	07-Feb-28	2,511	49,124.18	Fixed	11.2500				98.1163	
FXD1/2018/15Yr		KE5000008432	28-May-18	09-May-33	4,429	49,254.85	Fixed	12.6500				101.3806	
FXD2/2018/15Yr		KE5000008679	22-Oct-18	03-Oct-33	4,576	29,064.35	Fixed	12.7500				102.8680	
FXD1/2019/15Yr		KE5000009430	28-Jan-19	09-Jan-34	4,674	80,809.08	Fixed	12.8570				105.5658	
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	4,779	49,843.78	Fixed	12.7340				99.5005	
FXD3/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	4,856	50,552.95	Fixed	12.3450				100.1765	
FXD1/2020/15Yr		KE6000007218	25-Feb-20	05-Feb-35	5,066	50,883.00	Fixed	12.7560				100.3410	
TWENTY YEAR BOND													
FXD1/2006/20Yr	(Re-opened)	KE1000001493	30-Jun-06	05-Jun-26	2,630	38,145.10	Fixed	13.7500				99.9474	
FXD1/2011/20Yr	(Re-opened)	KE2000002176	30-May-11	05-May-31	3,694	33,822.07	Fixed	10.0000				89.3948	
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	01-Nov-32	4,240	48,506.49	Fixed	12.0000	13.1508	100.4014	100.3289	100.0481	60,000,000.00
FXD1/2016/20Yr		KE5000006543	26-Sep-16	01-Sep-36	5,640	12,761.20	Fixed	14.0000				97.0053	
FXD1/2018/20Yr		KE5000008325	26-Mar-18	01-Mar-38	6,186	59,078.28	Fixed	13.2000				100.4854	
FXD2/2018/20Yr		KE5000008655	30-Jul-18	05-Jul-38	6,312	88,905.11	Fixed	13.2000	13.4000	100.7219	98.6186	101.0452	300,000,000.00
FXD2/2018/20Yr		KE5000008655	30-Jul-18	05-Jul-38	6,312	88,905.11	Fixed	13.2000	13.3250	101.2194	99.1161	101.0452	200,000,000.00
FXD2/2018/20Yr		KE5000008655	30-Jul-18	05-Jul-38	6,312	88,905.11	Fixed	13.2000	13.2000	102.0077	99.9544	101.0452	145,000,000.00
FXD1/2019/20Yr		KE5000009984	15-Apr-19	21-Mar-39	6,571	23,560.05	Fixed	12.8730				100.1211	
TWENTY FIVE YEAR BOND													
FXD1/2019/25Yr	(Re-opened)	KE4000003089	28-Jun-19	28-May-35	5,178	20,192.50	Fixed	11.2500				95.5495	
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,097	86,258.15	Fixed	13.4000				103.5860	
THIRTY YEAR BOND													
SDB 1/2011/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,243	28,144.70	Fixed	12.0000	12.9000	94.7927	93.5729	91.9181	50,000,000.00
INFRASTRUCTURE BONDS													
IFB 2/2008/12Yr		KE4000003204	07-Dec-09	22-Nov-21	243	5,388.33	Fixed	12.0000				101.5126	
IFB 1/2011/12Yr		KE2000002242	03-Oct-11	18-Sep-23	908	11,736.50	Fixed	12.0000				105.4815	
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	16-Sep-25	1,636	27,925.35	Fixed	11.0000				102.3329	
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	2,028	27,645.95	Fixed	11.0000	10.2000	107.1149	102.4306	101.8047	400,000,000.00
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	02-Dec-24	1,349	25,119.55	Fixed	11.0000				102.1055	
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,182	51,192.20	Fixed	11.0000				101.6635	
IFB 1/2016/9Yr		KE5000004854	23-May-16	12-May-25	1,510	36,303.20	Fixed	12.5000				105.6687	
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	06-Oct-31	3,848	40,029.65	Fixed	12.0000				103.8662	
IFB 1/2017/12Yr		KE5000006980	27-Feb-17	12-Feb-29	2,882	14,330.40	Fixed	12.5000	10.6000	107.4166	106.3864	105.9624	110,000,000.00
IFB 1/2017/7Yr		KE5000007388	27-Nov-17	18-Nov-24	1,335	41,469.45	Fixed	12.5000				105.4509	
IFB 1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,310	41,184.80	Fixed	12.5000				106.4901	
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,424	36,787.30	Fixed	11.9500				101.4534	
IFB 1/2019/20Yr		KE5000009760	25-Mar-19	22-Feb-44	6,370	16,838.65	Fixed	12.2000				101.5477	
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	5,311	71,028.55	Fixed	11.7500				99.9721	
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	47,210	74,397.29	Fixed	10.8500				99.3207	
IFB 1/2020/6Yr		KE6000008653	03-Jun-20	29-May-26	46,187	19,275.46	Fixed	10.2000				100.5604	
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	48,071	78,639.89	Fixed	10.9000	10.9605	100.5721	99.6737	99.4752	62,500,000.00
IFB 1/2021/12Yr		KE7000002324	25-Jan-21	05-Jan-37	50,045	81,052.52	Fixed	12.2570	11.8500	104.4518	102.4986	103.7828	300,000,000.00
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	50,045	81,052.52	Fixed	12.2570	11.7500	105.0903	103.1373	103.7828	60,000,000.00
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	50,045	81,052.52	Fixed	12.2570	11.5550	106.3533	104.4003	103.7828	75,000,000.00
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	656	55,860.26	Fixed	9.4860	7.4500	105.2309	103.3545	100.2012	15,000,000.00
FXD 2/2019/ 5Yr		KE6000001096	13-May-19	06-May-24	1,139	39,201.40	Fixed	10.8720	12.0000	101.1294	97.0972	101.7383	10,000,000.00
FXD 1/2018/9M03		KE5000008653	25-Feb-18	12-Feb-28	2,882	67,555.29	Fixed	12.4380	11.6200	105.1622	104.1371	101.0371	2,000,000.00
FXD 1/2018/10Yr		KE5000006653	25-Feb-18	12-Feb-29	2,882	67,555.29	Fixed	12.4380	11.5200	105.6871	104.6620	101.0371	2,000,000.00
FXD 2/2018/10Yr		KE5000009877	15-Apr-19	02-Apr-29	2,931	51,325.00	Fixed	12.3000	12.2500	105.7422	100.2342	103.6277	10,000,000.00
FXD2/2018/15Yr		KE5000008679	22-Oct-18	03-Oct-33	4,576	29,064.35	Fixed	12.7500	13.5000	100.9582	95.4939	102.8680	2,000,000.00
FXD1/2019/15Yr		KE5000009430	28-Jan-19	09-Jan-34	4,674	80,809.08	Fixed	12.8570	11.9000	108.2277	106.1791	105.5658	4,000,000.00
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	01-Nov-32	4,240	48,506.49	Fixed	12.0000	12.0296	104.0001	99.7803	100.0481	4,700,000.00
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	01-Nov-32	4,240	48,506.49	Fixed	12.0000	11.9627	104.4145	100.1947	100.0481	5,000,000.00
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	01-Nov-32	4,240	48,506.49	Fixed	12.0000	11.9373	104.5725	100.3527	100.0481	5,800,000.00
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	01-Nov-32	4,240	48,506.49	Fixed	12.0000	13.3553	99.0366	98.9941	100.0481	7,000,000.00
FXD2/2018/20Yr		KE5000008655	30-Jul-18	05-Jul-38	6,312	88,905.11	Fixed	13.2000	12.9400	103.8394	101.7361	101.0452	6,600,000.00
FXD2/2018/20Yr		KE5000008655	30-Jul-18	05-Jul-38	6,312	88,905.11	Fixed	13.2000	12.8700	104.3280	102.2247	101.0452	14,000,000.00
FXD2/2018/20Yr		KE5000008655	30-Jul-18	05-Jul-38	6,312	88,905.11	Fixed	13.2000	12.8455	104.5000	102.3967	101.0452	7,800,000.00
FXD2/2018/20Yr		KE5000008655	30-Jul-18	05-Jul-38	6,312	88,905.11	Fixed	13.2000	12.8439	104.5112	102.4079	101.0452	1,000,000.00
FXD2/2018/20Yr		KE5000008655	30-Jul-18	05-Jul-38	6,312	88,905.11	Fixed	13.2000	12.8438	104.5119	102.4086	101.0452	2,000,000.00
IFB 1/2011/12Yr		KE2000002242	03-Oct-11	18-Sep-23	908	11,736.50	Fixed	12.0000	9.0113	106.6107	106.5448	105.4815	400,000.00
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	02-Dec-24	1,349	25,119.55	Fixed	11.0000	9.2100	107.3690	104.1355	102.1055	4,200,000.00
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,182	51,192.20	Fixed	11.0000	9.8500	103.7796	103.7192	101.6635	24,000,000.00
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	#REF!	78,639.89	Fixed	10.9000	10.6500	102.1592	101.2608	99.4752	40,000,000.00
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	#REF!	78,639.89	Fixed	10.9000	10.4200	103.3580	102.4596	99.4752	4,300,000.00
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	#REF!	78,639.89	Fixed	10.9000	10.3300	103.8326	102.9342	99.4752	12,800,000.00
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	#REF!	78,639.89	Fixed	10.9000	10.2000	104.5236	103.6252	99.4752	5,000,000.00
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	#REF!	81,052.52	Fixed	12.2570	11.5500	106.3860	104.4330	103.7828	40,000,000.00
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	#REF!	81,052.52	Fixed	12.2570	11.5000	106.7139	104.7609	103.7828	6,700,000.00
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	#REF!	81,052.52	Fixed	12.2570	11.2800	108.1751	106.2221	103.7828	300,000.00
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	#REF!	81,052.52	Fixed	12.2570	11.2448	108.4117	106.4587	103.7828	5,000,000.00
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	#REF!	81,052.52	Fixed	12.2570	11.2000	108.7141	106.7611	103.7828	16,500,000.00
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	#REF!	81,052.52	Fixed	12.2570	10.9000	110.7729	108.8189	103.7828	2,750,000.00
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	#REF!	81,052.52	Fixed	12.2570	11.7000	106.4119	103.4589	103.7828	25,000,000.00
CORPORATE BONDS													
EARL FIXED MEDIUM TERM NOTE													
EARL B0.28/03/22-0052-14.17		KE5000007103	03-Apr-17	28-Mar-22	369	6,000.00	FIXED	14.1700				104.304	
CHASE BANK FIXED MEDIUM TER S													
CHBS B0.02/06/22-0044-13.5		KE5000002104	10-Jun-15	02-Jun-22	435	4,822.40	FIXED	13.2500				100.0000	
REAL PEOPLE MEDIUM TERM NOTE													
RPB0.B0.06/08/18-0046-13.85		KE5000002086	10-Aug-15	30-Jun-21	98	1,301.10	T.B (91) + 1.00%					90.0000	
RPB0.B0.03/08/20-0047-13.85		KE5000003102	10-Aug-15	24-Jul-28	2,679	1,301.10	T.B (91) + 1.00%					101.5187	
FAMILY BANK MEDIUM TERM NOTE													
FBK8.B0.15/04/21-0049-13.75		KE5000003763	26-Oct-15	19-Apr-21	26	1,297.10	FIXED	13.7500				102.3656	
FBK8.B0.15/04/21-0051-2.5		KE5000003870	26-Oct-15	19-Apr-21	26	600.80	T.B (182) + 2.50%					94.7367	
FBK8.B0.15/04/21-0050-14		KE5000003987	26-Oct-15	19-Apr-21	26	120.40	FIXED	14.0000				94.7367	
ACORN GREEN BOND MEDIUM TERM NOTE													
ACGB0.EB0		KE6000007093	08-Nov-19	08-Nov-24	1,325	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	994	2,603.30	FIXED	12.5000				-	
CENTUM REAL ESTATE - ZERO COUPON EQUITY-LINKED		KE7000002654	16-Dec-20	13-Dec-23	994	2,603.30	FIXED	12.0000				-	

Turnover in Bonds	
Today	Previous
2,196,350,000	2,096,350,000

Total Deals	
Today	Previous
86	76

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 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

No warranty of any kind, implied, express or statutory is given in conjunction with the information.