nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

May 11, 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													May 11, 2021
TWO YEAR BONDS													
FXD 1/2021/2Y		KE7000002217	11-Jan-21	09-Jan-23	608	55,860.26	Fixed	9.4860				99.1824	
FIVE YEAR BONDS													
FXD 2/2016/ 5Y		KE5000005107	25-Jul-16	19-Jul-21	69	24,395.30	Fixed	14.0690				102.3494	
FXD 3/2016/ 5Y		KE5000006436	26-Sep-16	20-Sep-21	132	23,051.05	Fixed	13.1120				102.5637	
FXD 1/2017/ 5Y		KE5000007434	28-Aug-17	22-Aug-22	468	28,599.15	Fixed	12.4650				103.2998	
FXD 2/2017/ 5Y		KE5000007764	23-Oct-17	17-Oct-22	524	20,712.10	Fixed	12.5170				103.8511	
FXD 1/2018/ 5Y		KE5000008218	26-Mar-18	20-Mar-23	678	30,795.55	Fixed	12.2990				104.1134	
FXD 1/2019/ 5Y		KE5000009547	25-Feb-19	19-Feb-24	1,014	65,082.22	Fixed	11.3040				102.4761	
FXD 2/2019/ 5Y		KE6000001096	13-May-19	06-May-24	1,091	39,201.40	Fixed	10.8720	10.6000	100.7123	100.6824	101.0665	200,000,000.00
FXD 2/2019/ 5Y		KE6000001096	13-May-19	06-May-24	1,091	39,201.40	Fixed	10.8720	10.3500	101.3455	101.3156	101.0665	50,000,000.00
FXD 2/2019/ 5Y		KE6000001096	13-May-19	06-May-24	1,091	39,201.40	Fixed	10.8720	10.3000	101.4727	101.4428	101.0665	200,000,000.00
FXD 3/2019/ 5Y		KE6000005766	16-Dec-19	09-Dec-24	1,306	45,012.60	Fixed	11.4920				102.6204	
FXD1/2020/ 5Y		KE6000008547	11-May-20	05-May-25	1,455	30,121.88	Fixed	11.6670				103.2227	
TEN YEAR BONDS													
FXD 1/2012/10Y	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	398	35,273.70	Fixed	12.7050				103.6178	
FXD 1/2013/10Y	(Re-opened)	KE2000006037	01-Jul-13	19-Jun-23	769	39,248.20	Fixed	12.3710	10.0653	109.0573	104.2652	105.8377	500,000,000.00
FXD 1/2013/10Y	(Re-opened)	KE2000006037	01-Jul-13	19-Jun-23	769	39,248.20	Fixed	12.3710	10.0000	109.1826	104.3905	105.8377	500,000,000.00
FXD 1/2014/10Y	(Re-opened)	KE3000008880	25-May-15	15-Jan-24	979	35,852.15	Fixed	12.1800	10.2000	108.3026	104.5214	104.4067	500,000,000.00
FXD 1/2016/10Y		KE3000006329	29-Aug-16	17-Aug-26	1,924	18,306.45	Fixed	15.0350				115.8714	
FXD 1/2017/10Y		KE5000007327	31-Jul-17	19-Jul-27	3,078	35,174.40	Fixed	12.9660				106.3515	
FXD 1/2018/10Y		KE5000009762	27-Aug-18	14-Aug-28	2,652	40,584.60	Fixed	12.6860				103.1179	
FXD 2/2018/10Y		KE5000009216	17-Dec-18	04-Dec-28	2,764	54,034.49	Fixed	12.5020				101.1927	
FXD 1/2019/10Y		KE5000009653	25-Feb-19	12-Feb-29	2,834	67,550.28	Fixed	12.4380	12.1000	104.2948	101.6295	101.3798	300,000,000.00
FXD 2/2019/10Y		KE5000009877	15-Apr-19	02-Apr-29	2,883	51,325.00	Fixed	12.3000				103.6277	
FXD 3/2019/10Y		KE6000004876	19-Aug-19	06-Aug-29	3,009	45,005.05	Fixed	11.5170				104.3653	
FXD 4/2019/10Y		KE6000005659	25-Nov-19	12-Nov-29	3,107	69,222.44	Fixed	12.2800				103.3720	
FIFTEEN YEAR BONDS													
FXD1/2007/15Y		KE1000001345	26-Mar-07	07-Mar-22	300	3,654.60	Fixed	14.5000				105.8219	
FXD2/2007/15Y		KE1000001352	25-Jun-07	06-Jun-22	391	32,682.60	Fixed	13.5000				105.6632	
FXD1/2007/15Y	(Re-opened)	KE1000001360	26-Nov-07	07-Nov-22	545	32,958.10	Fixed	12.5000	9.6500	103.9203	103.8860	104.0598	200,000,000.00
FXD1/2008/15Y		KE1000001428	31-Mar-08	13-Mar-23	671	34,799.80	Fixed	12.5000				104.2516	
FXD1/2009/15Y		KE4000003436	26-Oct-09	07-Oct-24	1,245	31,952.45	Fixed	12.5000				106.2658	
FXD1/2010/15Y		KE4000003550	29-Mar-10	10-Mar-25	1,399	27,693.90	Fixed	10.2500	10.8000	99.8827	98.2776	98.8126	192,400,000.00
FXD1/2010/15Y		KE4000003550	29-Mar-10	10-Mar-25	1,399	27,693.90	Fixed	10.2500	10.5000	100.8027	99.1976	98.8126	100,000,000.00
FXD2/2010/15Y	(Re-opened)	KE2000001558	25-Apr-11	08-Dec-25	1,672	24,532.51	Fixed	9.0000				93.3601	
FXD1/2012/15Y		KE4000003675	24-Sep-12	06-Sep-27	2,309	51,459.91	Fixed	11.0000				96.8893	
FXD1/2013/15Y	(Re-opened)	KE4000003790	25-Feb-13	07-Feb-28	2,463	49,124.18	Fixed	11.2500	11.7500	100.2970	97.6899	98.1163	300,000,000.00
FXD1/2013/15Y	(Re-opened)	KE4000003790	25-Feb-13	07-Feb-28	2,463	49,124.18	Fixed	11.2500	11.7000	100.5230	97.9959	98.1163	400,000,000.00
FXD2/2013/15Y		KE4000003808	29-Apr-13	10-Apr-28	2,526	66,103.06	Fixed	12.0000	11.8235	101.5272	100.8019	100.9684	100,000,000.00
FXD1/2018/15Y		KE5000008432	28-May-18	09-May-33	4,381	49,254.85	Fixed	12.6500				99.2071	
FXD2/2018/15Y		KE5000008879	22-Oct-18	03-Oct-33	4,528	28,064.35	Fixed	12.7500				101.2412	
FXD1/2019/15Y		KE5000009430	28-Jan-19	09-Jan-34	4,626	80,809.08	Fixed	12.8570				100.8318	
FXD2/2019/15Y		KE6000001104	13-May-19	24-Apr-34	4,731	48,843.78	Fixed	12.7340				99.6261	
FXD3/2019/15Y		KE6000001328	29-Jul-19	10-Jul-34	4,808	50,552.95	Fixed	12.3400				99.6841	
FXD1/2020/15Y		KE6000007218	25-Feb-20	05-Feb-35	5,018	50,883.00	Fixed	12.7560				103.6405	
TWENTY YEAR BOND													
FXD1/2008/20Y	(Re-opened)	KE1000001493	30-Jun-08	05-Jun-28	2,582	38,145.10	Fixed	13.7500				99.9474	
FXD1/2011/20Y	(Re-opened)	KE2000002176	30-May-11	05-May-31	3,646	33,822.97	Fixed	10.0000				89.3948	
FXD1/2012/20Y	(Re-opened)	KE4000002949	26-Nov-12	01-Nov-32	4,192	48,506.49	Fixed	12.0000				97.0812	
FXD1/2016/20Y		KE5000006543	26-Sep-16	01-Sep-36	5,592	12,761.20	Fixed	14.0000				97.0053	
FXD1/2018/20Y		KE5000008325	26-Mar-18	01-Mar-38	6,138	59,078.29	Fixed	13.2000				100.4854	
FXD2/2018/20Y		KE5000008655	30-Jul-18	05-Jul-38	6,264	88,905.11	Fixed	13.2000				99.2767	
FXD2/2018/20Y		KE5000008655	30-Jul-18	05-Jul-38	6,264	88,905.11	Fixed	13.2000				99.2767	
FXD1/2019/20Y		KE5000009984	15-Apr-19	21-Mar-39	6,523	23,560.05	Fixed	12.8730				100.1211	
TWENTY FIVE YEAR BOND													
FXD1/2010/25Y	(Re-opened)	KE4000003089	28-Jun-10	28-May-35	5,130	20,192.50	Fixed	11.2500				94.8055	
FXD1/2016/25Y		KE5000008549	25-Jan-16	25-May-41	52,378	86,258.15	Fixed	13.4000	13.2500	106.2561	101.0286	100.2821	200,000,000.00
FXD1/2021/25Y		KE7000003652	10-May-21	09-Apr-46	53,426	14,246.10	Fixed	13.9240	13.8500	100.5525	100.5142	-	180,000,000.00
FXD1/2021/25Y		KE7000003652	10-May-21	09-Apr-46	53,426	14,246.10	Fixed	13.9240	13.8000	100.9036	100.8653	-	300,000,000.00
THIRTY YEAR BOND													
SDB 1/2011/30Y	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,195	28,144.70	Fixed	12.0000				97.3972	
INFRASTRUCTURE BONDS													
IFB 2/2006/12Y		KE4000003204	07-Dec-09	22-Nov-21	195	5,388.33	Fixed	12.0000				101.5126	
IFB 1/2011/12Y		KE2000002242	03-Oct-11	18-Sep-23	860	11,735.50	Fixed	12.0000				105.4815	
IFB 1/2013/12Y		KE3000008130	30-Sep-13	15-Sep-25	1,588	27,925.35	Fixed	11.0000				103.2111	
IFB 1/2014/12Y		KE4000001109	27-Oct-14	12-Oct-26	1,880	27,045.95	Fixed	11.0000				103.4573	
IFB 1/2015/9Y		KE5000004100	14-Dec-15	02-Dec-24	1,301	25,119.55	Fixed	11.0000				102.1055	
IFB 1/2015/12Y		KE4000001653	30-Mar-15	15-Mar-27	2,134	51,192.20	Fixed	11.0000	10.1089	104.2727	102.7617	102.0069	200,000,000.00
IFB 1/2016/9Y		KE5000004854	23-May-16	12-May-25	1,462	36,303.20	Fixed	12.5000				105.1330	
IFB 1/2016/9Y		KE5000004854	23-May-16	12-May-25	1,462	36,303.20	Fixed	12.5000	9.7000	112.1728	112.1728	111.5580	100,000,000.00
IFB 1/2016/15Y		KE5000006659	24-Oct-16	06-Oct-31	3,800	40,029.65	Fixed	12.0000				103.0805	
IFB 1/2017/12Y		KE5000008960	27-Feb-17	12-Feb-29	2,834	14,330.40	Fixed	12.5000				109.2570	
IFB 1/2017/7Y		KE5000007988	27-Nov-17	16-Nov-24	1,287	41,469.45	Fixed	12.5000	9.7629	111.7132	105.9096	105.3950	100,000,000.00
IFB 1/2017/7Y		KE5000007988	27-Nov-17	16-Nov-24	1,287	41,469.45	Fixed	12.5000	9.6000	112.0815	106.2779	105.3950	100,000,000.00
IFB 1/2018/15Y		KE5000008093	29-Jan-18	10-Jan-33	4,262	41,184.80	Fixed	12.5000				106.1718	
IFB 1/2018/20Y		KE5000009109	18-Nov-18	25-Oct-38	6,375	36,787.30	Fixed	11.9500				101.4534	
IFB 1/2019/25Y		KE5000009760	25-Mar-19	22-Feb-44	8,322	16,928.65	Fixed	12.2000				101.5477	
IFB 1/2019/16Y		KE6000005543	28-Oct-19	08-Oct-35	5,263	71,028.55	Fixed	11.7500	11.6449	101.1319	100.6477	100.6800	590,000,000.00
IFB 1/2020/9Y		KE6000008430	15-Apr-20	02-Apr-29	47,210	74,397.29	Fixed	10.8500				99.7729	
IFB 1/2020/9Y		KE6000009653	03-Jun-20	20-May-26	46,167	19,275.46	Fixed	10.2000				100.9021	
IFB 1/2020/11Y		KE6000009545	24-Aug-20	11-Aug-31	48,071	78,639.89	Fixed	10.9000				99.6391	
IFB 1/2021/16Y		KE7000002324	25-Jan-21	05-Jan-37	50,045	81,052.52	Fixed	12.2570	11.9000	106.7340	102.1647	102.4801	96,000,000.00
IFB 1/2021/18Y		KE7000003546	12-Apr-21	21-Mar-39	50,850	81,941.63	Fixed	12.6670	12.3500	102.9602	101.9510	104.2078	300,000,000.00
IFB 1/2021/18Y		KE7000003546	12-Apr-21	21-Mar-39	50,850	81,941.63	Fixed	12.6670	12.3000	103.2777	102.2685	104.2078	650,000,000.00
IFB 1/2021/18Y		KE7000003546	12-Apr-21	21-Mar-39	50,850	81,941.63	Fixed	12.6670	12.2803	103.4032	102.3940	104.2078	82,000,000.00
IFB 1/2021/18Y		KE7000003546	12-Apr-21	21-Mar-39	50,850	81,941.63	Fixed	12.6670	12.2553	103.5628	102.5536	104.2078	189,000,000.00
IFB 1/2021/18Y		KE7000003546	12-Apr-21	21-Mar-39	50,850	81,941.63	Fixed	12.6670	12.2500	103.5967	102.5875	104.2078	100,000,000.00
BONDS ,SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD 2/2019/ 5Y		KE6000001096	13-May-19	06-May-24	1,091	39,201.40	Fixed	10.8720	12.0000	97.2578	97.2279	101.0665	1,500,000.00
FXD1/2020/ 5Y		KE6000008547	11-May-20	05-May-25	1,455	30,121.88	Fixed	11.6670	10.7000	103.1107	103.0786	103.2227	4,000,000.00
FXD 1/2017/10Y		KE5000007327	31-Jul-17	19-Jul-27	3,078	35,174.40	Fixed	12.9660	13.7500	100.5196	96.7428	106.3515	1,000,000.00
FXD2/2013/15Y		KE4000003808	29-Apr-13	10-Apr-28	2,526	66,103.06	Fixed	12.0000	11.1700	104.6437	103.9184	100.8684	2,500,000.00
FXD1/2016/20Y		KE5000006543	26-Sep-16	01-Sep-36	5,592	12,761.20	Fixed	14.0000	13.0500	108.1150	106.1919	97.0053	650,000.00
IFB 1/2013/12Y		KE3000008130	30-Sep-13	15-Sep-25	1,588	27,925.35	Fixed	11.0000	9.7500	104.1086	102.9674	103.2111	5,000,000.00
IFB 1/2013/12Y		KE3000008130	30-Sep-13	15-Sep-25	1,588	27,925.35	Fixed	11.0000	9.6000	104.4022	102.8912	103.2111	1,200,000.00
IFB 1/2014/12Y		KE4000001109	27-Oct-14	12-Oct-26	1,880	27,045.95	Fixed	11.0000	11.0000	100.6493	99.9845	103.4573	1,500,000.00
IFB 1/2015/12Y		KE4000001653	30-Mar-15	15-Mar-27	2,134	51,192.20	Fixed	11.0000	9.8500	105.1318	103.5804	102.0069	10,000,000.00
IFB 1/2015/12Y		KE4000001653	30-Mar-15	15-Mar-27	2,134	51,192.20	Fixed	11.0000	9.2400	107.0990	105.5880	102.0069	1,800,000.00
IFB 1/2017/7Y		KE5000007988	27-Nov-17	16-Nov-24	1,287	41,469.45	Fixed	12.5000	9.3500	112.6504	106.8468	105.3950	7,000,000.00
IFB 1/2018/15Y		KE5000008093	29-Jan-18	10-Jan-33	4,262	41,184.80	Fixed	12.5000	11.2000	111.0267	107.3866	106.1718	150,000.00
IFB 1/2019/25Y		KE5000009760	25-Mar-19	22-Feb-44	8,322	16,928.65	Fixed	12.2000	12.2453	101.3223	99.6465	101.5477	8,800,000.00
IFB 1/2019/25Y		KE5000009760	25-Mar-19	22-Feb-44	8,322	16,928.65	Fixed	12.2000	11.6000	106.0114	104.3336	101.5477	2,000,000.00
IFB 1/2020/9Y		KE6000008430	15-Apr-20	02-Apr-29	47,210	74,397.29	Fixed	10.8500	11.2900	99.0307	98.1863	99.7729	1,000,000.00
IFB 1/2020/9Y		KE6000008430	15-Apr-20	02-Apr-29	47,210	74,397.29	Fixed	10.8500	10.0600	104.2227	103.3583	99.7729	3,800,000.00
IFB 1/2020/11Y		KE6000009545	24-Aug-20	11-Aug-31	48,071	78,639.89	Fixed	10.9000	11.0093	101.7538	99.4181	99.6391	400,000.00
IFB 1/2020/11Y		KE6000009545	24-Aug-20	11-Aug-31	48,071	78,639.89	Fixed	10.9000	10.1600	106.1153	103.7796	99.6391	18,000,000.00
IFB 1/2021/16Y		KE7000002324	25-Jan-21	05-Jan-37	50,045	81,052.52	Fixed	12.2570	11.4700	108.4953	104.9260	102.4801	200,000.00
IFB 1/2021/18Y		KE7000003546	12-Apr-21	21-Mar-39	50,850	81,941.63	Fixed	12.6670	12.4554	102.2961	101.2969	104.2078	11,000,000.00
IFB 1/2021/18Y		KE7000003546	12-Apr-21	21-Mar-39	50,850	81,941.63	Fixed	12.6670	11.9600	105.4787	104.4695	104.2078	5,000,000.00
IFB 1/2021/18Y		KE7000003546	12-Apr-21	21-Mar-39	50,850	81,941.63	Fixed	12.6670	11.8300	106.3402	105.3310	104.2078	2,000,000.00
IFB 1/2021/18Y		KE7000003546	12-Apr-21	21-Mar-39	50,850	81,941.63	Fixed	12.6670	11.7700	106.7416	105.7324	104.2078	11,000,000.00
CORPORATE BONDS													
EABL FIXED MEDIUM TERM NOTE													
EABL BO.28/03/22-R52-14.17		KE5000007103	03-Apr-17	28-Mar-22	321	6,000.00	FIXED	14.1700				99.2915	
CHASE BANK FIXED MEDIUM TER S													
CHBG BO.10/06/22-0044-13.5		KE5000002104	10-Jun-15	02-Jun-22	387	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	50	1,301.10	T.B (91) + 1.00%					90.0000	
RPBD.BD.05/08/20-0047-13.65		KE5000003102	10-Aug-15	24-Jul-28	2,631	1,301.10	T.B (91) + 1.00%					101.5187	
ACORN GREEN BOND MEDIUM TERM NOTE													
ACORN FXD		KE6000007093	08-Nov-19	08-Nov-24	1,277	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	946	2,603.30	FIXED	12.5000				-	
CENTUM REAL ESTATE - ZERO COUPON EQUITY LINKED		KE7000002854	16-Dec-20	13-Dec-23	946	2,603.30	FIXED	12.0000				-	

Turnover in Bonds	
Today	Previous
6,829,400,000	8,336,200,000

Total Deals	
Today	Previous
122	107

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 rates Mavtine Avernac **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.