nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

May 12, 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 12, 2021
TWO YEAR BONDS													
FXD 1/2021/2Yr		KE7000002217	11-Jan-21	09-Jan-23	607	55,860.26	Fixed	9.4860	10	106.0669	104.0771	99.1824	500,000,000.00
FIVE YEAR BONDS													
FXD 2/2016/ 5Yr		KE5000005107	25-Jul-16	19-Jul-21	68	24,395.30	Fixed	14.0690				102.3494	
FXD 3/2016/ 5Yr		KE5000006436	26-Sep-16	20-Sep-21	131	23,051.05	Fixed	13.1120				102.5637	
FXD 1/2017/ 5Yr		KE5000007434	28-Aug-17	22-Aug-22	467	28,599.15	Fixed	12.4650				103.2998	
FXD 2/2017/ 5Yr		KE5000007764	23-Oct-17	17-Oct-22	523	20,712.10	Fixed	12.5170				103.8511	
FXD 1/2018/ 5Yr		KE5000008218	26-Mar-18	20-Mar-23	677	30,795.55	Fixed	12.2990				104.1134	
FXD 1/2019/ 5Yr		KE5000009547	25-Feb-19	19-Feb-24	1,013	65,082.22	Fixed	11.3040				102.4761	
FXD 2/2019/ 5Yr		KE5000009966	13-May-19	06-May-24	1,090	39,201.40	Fixed	10.8720	10.35	101.3736	101.3139	101.4428	200,000,000.00
FXD 3/2019/ 5Yr		KE6000009766	16-Dec-19	09-Dec-24	1,307	45,012.60	Fixed	11.4920				102.6204	
FXD1/2020/ 5Yr		KE6000008547	11-May-20	05-May-25	1,454	30,121.88	Fixed	11.6670				103.2227	
TEN YEAR BONDS													
FXD 1/2012/10Yr	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	397	35,273.70	Fixed	12.7050				103.6178	
FXD 1/2013/10Yr	(Re-opened)	KE2000006037	01-Jul-13	19-Jun-23	768	39,249.22	Fixed	12.3710				104.3905	
FXD 1/2014/10Yr	(Re-opened)	KE3000008890	25-May-15	15-Jan-24	878	35,852.15	Fixed	12.1800				104.5214	
FXD 1/2016/10Yr		KE5000006329	29-Aug-16	17-Aug-26	1,923	18,306.45	Fixed	15.0390				115.8714	
FXD 1/2017/10Yr		KE5000007327	31-Jul-17	19-Jul-27	1,078	35,174.40	Fixed	12.9660	11.9	109.3622	104.5408	106.3515	
FXD 1/2018/10Yr		KE5000008762	27-Aug-18	14-Aug-28	2,651	40,584.60	Fixed	12.6860				103.1179	
FXD 2/2018/10Yr		KE5000009216	17-Dec-18	04-Dec-28	2,763	54,034.49	Fixed	12.5020				101.1927	
FXD 1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	2,833	67,555.28	Fixed	12.4380				101.6295	
FXD 2/2019/10Yr		KE5000009877	15-Apr-19	02-Apr-29	2,882	51,325.00	Fixed	12.3000				103.6277	
FXD 3/2019/10Yr		KE6000004876	19-Aug-19	06-Aug-29	3,008	45,005.05	Fixed	11.5170				104.3653	
FXD 4/2019/10Yr		KE6000005659	25-Nov-19	12-Nov-29	3,106	68,222.44	Fixed	12.2800				103.3720	
FIFTEEN YEAR BONDS													
FXD1/2007/15Yr		KE1000001345	26-Mar-07	07-Mar-22	299	3,654.60	Fixed	14.5000				105.8219	
FXD2/2007/15Yr		KE1000001352	20-Jun-07	06-Jun-22	390	32,682.60	Fixed	13.5000				105.6632	
FXD3/2007/15Yr	(Re-opened)	KE1000001360	26-Nov-07	07-Nov-22	544	32,958.10	Fixed	12.5000	9.6387	103.9616	103.8509	103.8860	60,000,000.00
FXD1/2008/15Yr		KE1000001428	31-Mar-08	13-Mar-23	670	34,789.80	Fixed	12.5000				104.2516	
FXD1/2009/15Yr		KE4000003456	26-Oct-09	07-Oct-24	1,244	31,952.45	Fixed	12.5000				106.2658	
FXD1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	1,398	27,693.90	Fixed	10.2500	10.6	100.5234	98.8902	99.1976	300,000,000.00
FXD1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	1,398	27,693.90	Fixed	10.2500	10.5315	100.734	99.1008	99.1976	197,000,000.00
FXD2/2010/15Yr	(Re-opened)	KE2000001558	25-Aug-10	08-Dec-25	1,671	24,532.51	Fixed	9.0000				93.3601	
FXD1/2012/15Yr		KE4000003675	24-Sep-12	06-Sep-27	2,308	51,499.91	Fixed	11.0000				96.8893	
FXD1/2013/15Yr	(Re-opened)	KE4000003760	25-Feb-13	07-Feb-28	2,462	49,124.18	Fixed	11.2500				97.8959	
FXD2/2013/15Yr		KE4000003808	29-Apr-13	10-Apr-28	2,525	66,103.06	Fixed	12.0000				100.8019	
FXD1/2018/15Yr		KE5000008432	28-May-18	09-May-33	4,380	49,254.85	Fixed	12.6500				99.2071	
FXD2/2018/15Yr		KE5000008879	22-Oct-18	03-Oct-33	4,527	29,064.35	Fixed	12.7500				101.2412	
FXD1/2019/15Yr		KE5000009430	28-Jan-19	09-Jan-34	4,625	80,809.08	Fixed	12.8570				100.8318	
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	4,730	49,843.78	Fixed	12.7340				99.6261	
FXD3/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	4,807	50,552.95	Fixed	12.3450				99.6841	
FXD1/2020/15Yr		KE6000007218	25-Feb-20	05-Feb-35	5,017	50,883.00	Fixed	12.7560				103.6405	
TWENTY YEAR BOND													
FXD1/2008/20Yr	(Re-opened)	KE1000001493	30-Jun-08	05-Jun-28	2,581	38,145.10	Fixed	13.7500				99.9474	
FXD1/2011/20Yr	(Re-opened)	KE2000002176	30-May-11	05-May-31	3,645	33,822.97	Fixed	10.0000				89.3948	
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	01-Nov-32	4,191	48,506.49	Fixed	12.0000				97.0812	
FXD1/2013/20Yr		KE5000006543	26-Sep-16	01-Sep-36	5,591	12,761.20	Fixed	14.0000				97.0053	
FXD1/2018/20Yr		KE5000008325	26-Mar-18	01-Mar-38	6,137	59,078.29	Fixed	13.2000				100.4854	
FXD2/2018/20Yr		KE5000008655	30-Jul-18	05-Jul-38	6,263	88,905.11	Fixed	13.2000				99.2767	
FXD2/2018/20Yr		KE5000008655	30-Jul-18	05-Jul-38	6,263	88,905.11	Fixed	13.2000				99.2767	
FXD1/2019/20Yr		KE5000009984	15-Apr-19	21-Mar-39	6,522	23,560.05	Fixed	12.8730				100.1211	
TWENTY FIVE YEAR BOND													
FXD1/2010/25Yr	(Re-opened)	KE4000003089	28-Jun-10	28-May-35	5,129	20,192.50	Fixed	11.2500				94.6055	
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	52,376	86,258.15	Fixed	13.4000	13.3808	105.3254	103.0979	101.0286	200,000,000.00
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	52,376	86,258.15	Fixed	13.4000				101.0286	
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	52,376	86,258.15	Fixed	13.4000				101.0286	
FXD1/2021/25Yr		KE7000003652	10-May-21	09-Apr-46	53,426	14,246.10	Fixed	13.9240	13.75	101.2928	101.2174	100.8653	155,000,000.00
THIRTY YEAR BOND													
SDB 1/2011/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,194	28,144.70	Fixed	12.0000				97.3972	
INFRASTRUCTURE BONDS													
IFB 2/2006/12Yr		KE4000003204	07-Dec-09	22-Nov-21	194	5,388.33	Fixed	12.0000				101.5126	
IFB 1/2011/12Yr		KE2000002242	03-Oct-11	18-Sep-23	859	11,735.50	Fixed	12.0000				105.4815	
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	1,587	27,925.35	Fixed	11.0000				103.2111	
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	1,979	27,045.95	Fixed	11.0000				103.4573	
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	02-Dec-24	1,300	25,119.55	Fixed	11.0000				102.1055	
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,133	51,192.20	Fixed	11.0000				102.7617	
IFB 1/2016/9Yr		KE5000004854	23-May-16	12-May-25	1,461	36,303.20	Fixed	12.5000				105.1330	
IFB 1/2016/9Yr		KE5000004854	23-May-16	12-May-25	1,461	36,303.20	Fixed	12.5000				112.1728	
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	06-Oct-31	3,799	40,029.65	Fixed	12.0000				103.0805	
IFB 1/2017/12Yr		KE5000006890	27-Feb-17	12-Feb-29	2,833	14,330.40	Fixed	12.5000				109.2570	
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	18-Nov-24	1,286	41,469.45	Fixed	12.5000				106.2779	
IFB 1/2018/15Yr		KE5000008093	29-Jan-18	16-Jan-33	4,261	41,184.80	Fixed	12.5000				106.1718	
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,375	36,787.30	Fixed	11.9500				101.4534	
IFB 1/2019/25Yr		KE5000009760	25-Mar-19	22-Feb-44	8,321	16,828.65	Fixed	12.2000				101.5477	
IFB 1/2019/16Yr		KE6000000543	28-Oct-19	08-Oct-35	5,262	71,028.55	Fixed	11.7500				100.6477	
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	47,210	74,397.29	Fixed	10.8500	10.8	101.0837	100.1885	99.7729	500,000,000.00
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	47,210	74,397.29	Fixed	10.8500				99.7729	
IFB 1/2020/9Yr		KE6000008653	03-Jun-20	20-May-29	46,167	19,275.46	Fixed	10.2000				100.9621	
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	48,071	78,639.89	Fixed	10.9000				99.6391	
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	50,045	81,052.52	Fixed	12.2570				102.1647	
FB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	50,045	81,052.52	Fixed	12.2570	10.8234	112.6869	109.2959	102.1647	50,000,000.00
FB 1/2021/18Yr		KE7000003346	12-Apr-21	21-Mar-39	50,850	81,941.63	Fixed	12.6670	12.3554	102.6699	101.9159	102.5875	54,000,000.00
FB 1/2021/18Yr		KE7000003346	12-Apr-21	21-Mar-39	50,850	81,941.63	Fixed	12.6670	12.25	103.6306	102.5866	102.5875	59,600,000.00
FB 1/2021/18Yr		KE7000003346	12-Apr-21	21-Mar-39	50,850	81,941.63	Fixed	12.6670	12.2	103.9512	102.8072	102.5875	65,000,000.00
FB 1/2021/18Yr		KE7000003346	12-Apr-21	21-Mar-39	50,850	81,941.63	Fixed	12.6670	13.33	93.5852	90.753	102.5875	60,000,000.00
BONDS SELL/BUY BACK TRANSACTIONS													
FB 1/2021/18Yr		KE7000003346	12-Apr-21	21-Mar-39	50,850	81,941.63	Fixed	12.6670	12.63	101.245	100.201	102.5875	500,000,000.00
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD 1/2014/10Yr	(Re-opened)	KE3000008890	25-May-15	15-Jan-24	978	35,852.15	Fixed	12.1800	10.2876	108.1249	104.3103	104.5214	250,000.00
FXD 1/2017/10Yr		KE5000007327	31-Jul-17	19-Jul-27	3,078	35,174.40	Fixed	12.9660	11.9	108.3622	104.5408	106.3515	1,000,000.00
FXD2/2013/15Yr		KE4000003808	29-Apr-13	10-Apr-28	2,525	66,103.06	Fixed	12.0000	11.11	104.9674	104.2092	100.8019	6,000,000.00
FXD2/2018/15Yr		KE5000008879	22-Oct-18	03-Oct-33	4,527	29,064.35	Fixed	12.7500	12.6096	101.6544	100.8488	101.2412	20,000,000.00
FXD1/2011/20Yr	(Re-opened)	KE2000002176	30-May-11	05-May-31	3,645	33,822.97	Fixed	10.0000	12.349	91.5665	89.7039	89.3948	650,000.00
FXD2/2018/20Yr		KE5000008655	30-Jul-18	05-Jul-38	6,263	88,905.11	Fixed	13.2000	13.1588	104.1073	100.2271	99.2767	20,000,000.00
FXD1/2019/25Yr		KE5000008549	25-Jun-18	25-May-43	52,376	86,258.15	Fixed	13.4000	13.85	100.5896	100.513	101.0286	1,500,000.00
FB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,133	51,192.20	Fixed	11.0000	9.4562	106.4953	104.8651	102.7617	500,000.00
FB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,133	51,192.20	Fixed	11.0000	9.45	106.4332	104.892	102.7617	18,750,000.00
FB 1/2018/15Yr		KE5000008093	29-Jan-18	16-Jan-33	4,261	41,184.80	Fixed	12.5000	11.5308	109.0944	105.4159	106.1718	900,000.00
FB 1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	47,210	74,397.29	Fixed	10.8500	10.12	103.9888	103.0946	99.7729	2,500,000.00
FB 1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	47,210	74,397.29	Fixed	10.8500	10.01	104.4697	103.5755	99.7729	1,000,000.00
FB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	48,071	78,639.89	Fixed	10.9000	10.22	105.8274	103.4617	99.6391	1,600,000.00
FB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	50,045	81,052.52	Fixed	12.2570	11.55	108.0864	104.4034	102.1647	1,850,000.00
FB 1/2021/18Yr		KE7000003346	12-Apr-21	21-Mar-39	50,850	81,941.63	Fixed	12.6670	12.35	102.9941	101.9501	102.5875	12,550,000.00
FB 1/2021/18Yr		KE7000003346	12-Apr-21	21-Mar-39	50,850	81,941.63	Fixed	12.6670	12.2856	103.4533	102.3583	102.5875	34,000,000.00
FB 1/2021/18Yr		KE7000003346	12-Apr-21	21-Mar-39	50,850	81,941.63	Fixed	12.6670	12.4806	103.5628	102.5188	102.5875	10,500,000.00
FB 1/2021/18Yr		KE7000003346	12-Apr-21	21-Mar-39	50,850	81,941.63	Fixed	12.6670	12.07	104.7922	103.7462	102.5875	4,400,000.00
FB 1/2021/18Yr		KE7000003346	12-Apr-21	21-Mar-39	50,850	81,941.63	Fixed	12.6670	11.9519	105.4999	104.4559	102.5875	13,900,000.00
FB 1/2021/18Yr		KE7000003346	12-Apr-21	21-Mar-39	50,850	81,941.63	Fixed	12.6670	11.8132	105.6218	104.7772	102.5875	2,000,000.00
FB 1/2021/18Yr		KE7000003346	12-Apr-21	21-Mar-39	50,850	81,941.63	Fixed	12.6670	11.9013	105.9	104.856	102.5875	1,200,000.00
FB 1/2021/18Yr		KE7000003346	12-Apr-21	21-Mar-39	50,850	81,941.63	Fixed	12.6670	11.8898	105.9752	104.9322	102.5875	7,450,000.00
FB 1/2021/18Yr		KE7000003346	12-Apr-21	21-Mar-39	50,850	81,941.63	Fixed	12.6670	11.8676	106.1223	105.0783	102.5875	400,000.00
FB 1/2021/18Yr		KE7000003346	12-Apr-21	21-Mar-39	50,850	81,941.63	Fixed	12.6670	11.82	106.4405	105.3960	102.5875	2,900,000.00
FB 1/2021/18Yr		KE7000003346	12-Apr-21	21-Mar-39	50,850	81,941.63	Fixed	12.6670	11.78	106.708	105.664	102.5875	6,600,000.00
FB 1/2021/18Yr		KE7000003346	12-Apr-21	21-Mar-39	50,850	81,941.63	Fixed	12.6670	11.77	106.7751	105.7311	102.5875	19,000,000.00
FB 1/2021/18Yr		KE7000003346	12-Apr-21	21-Mar-39	50,850	81,941.63	Fixed	12.6670	11.74	106.9767	105.9327	102.5875	15,000,000.00
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
CORPORATE BONDS													
EARL FIXED MEDIUM TERM NOTE													
EARB.BD.28/03/22-0052-14.17		KE5000007103	03-Apr-17	28-Mar-22	320	6,000.00	FIXED	14.1700				99.2915	
CHASE BANK FIXED MEDIUM TER S													
CHBI.BD.02/06/22-0044-13.2		KE5000002104	10-Jun-15	02-Jun-22	386	4,622.40	FIXED	13.2500				100.0000	
SEAL PEOPLE MEDIUM TERM NOTE													
SPRD.BD.06/08/18-0046-13.65		KE5000002086	10-Aug-15	30-Jun-21	49	1,301.10	T.B (91) + 1.00%					90.0000	
SPRD.BD.03/08/20-0047-13.65		KE5000003102	10-Aug-15	24-Jul-28	2,630	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	1,278	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	945	2,603.30	FIXED	12.5000				-	
CENTUM REAL ESTATE - ZERO COUPON EQUITY UNREC		KE7000002654	16-Dec-20	13-Dec-23	945	2,603.30	FIXED	12.0000				-	

Turnover in Bonds	
Today	Previous
3,107,400,000	6,829,400,000

Total Deals	
Today	Previous
96	122

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 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.