nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

January 7, 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													January 7, 2021
TWO YEAR BONDS													
FXD 1/2019/2Y		KE5000009323	28-Jan-19	25-Jan-21	18	31,120.85	Fixed	10.7010				101.3423	
FIVE YEAR BONDS													
FXD 1/2016/ 5Yr		KE5000004548	25-Apr-16	19-Apr-21	102	19,544.20	Fixed	14.3340				102.1049	
FXD 2/2016/ 5Yr		KE5000005107	25-Jul-16	19-Jul-21	193	24,385.30	Fixed	14.0690				103.4148	
FXD 3/2016/ 5Yr		KE5000006436	26-Sep-16	20-Sep-21	256	23,051.05	Fixed	13.1120				104.9886	
FXD 1/2017/ 5Yr		KE5000007434	28-Aug-17	22-Aug-22	592	29,099.15	Fixed	12.4650				99.9601	
FXD 2/2017/ 5Yr		KE5000007764	23-Oct-17	17-Oct-22	648	20,712.10	Fixed	12.5170				105.5406	
FXD 1/2018/ 5Yr		KE5000009216	26-Mar-18	20-Mar-23	802	30,795.55	Fixed	12.2990				105.0909	
FXD 1/2019/ 5Yr		KE5000009547	25-Feb-19	19-Feb-24	1,138	65,062.22	Fixed	11.3040				103.0021	
FXD 2/2019/ 5Yr		KE6000001086	13-May-19	06-May-24	1,215	38,201.40	Fixed	10.8720				101.2939	
FXD 3/2019/ 5Yr		KE6000005766	16-Dec-19	09-Dec-24	1,432	45,012.60	Fixed	11.4920				103.8230	
FXD1/2020/ 5Yr		KE6000008547	11-May-20	05-May-25	1,579	30,121.88	Fixed	11.6670				103.9541	
TEN YEAR BONDS													
FXD 1/2013/10Yr	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	522	35,273.70	Fixed	12.7050				105.4969	
FXD 1/2013/10Yr	(Re-opened)	KE2000006037	01-Jul-13	18-Jun-23	893	39,248.20	Fixed	12.3710				106.1112	
FXD 1/2014/10Yr	(Re-opened)	KE3000008890	25-May-15	15-Jan-24	1,103	35,852.15	Fixed	12.1800				99.9822	
FXD 1/2016/10Yr		KE5000006328	29-Apr-16	17-Aug-26	2,048	18,306.45	Fixed	15.0380				116.7525	
FXD 1/2017/10Yr		KE5000007327	31-Jul-17	19-Jul-27	3,078	35,174.40	Fixed	12.9660				110.0714	
FXD 1/2018/10Yr		KE5000008762	27-Aug-18	14-Aug-28	2,776	40,584.60	Fixed	12.6860				107.2607	
FXD 2/2018/10Yr		KE5000009216	17-Dec-18	04-Dec-28	2,888	54,036.49	Fixed	12.5020				104.2969	
FXD 1/2019/10Yr		KE5000006653	25-Feb-19	12-Feb-29	2,958	52,044.00	Fixed	12.4380				104.7171	
FXD 2/2019/10Yr		KE5000009877	15-Apr-19	02-Apr-29	3,007	51,325.00	Fixed	12.3000				103.6277	
FXD 3/2019/10Yr		KE6000004876	19-Aug-19	06-Aug-29	3,133	45,005.05	Fixed	11.5170				104.3653	
FXD 4/2019/10Yr		KE6000005659	25-Nov-19	12-Nov-29	3,231	69,222.44	Fixed	12.2800				103.1924	
FIFTEEN YEAR BONDS													
FXD1/2007/15Yr		KE1000001345	26-Mar-07	07-Mar-22	424	3,654.60	Fixed	14.5000				108.0492	
FXD2/2007/15Yr		KE1000001352	25-Jun-07	06-Jun-22	515	32,682.60	Fixed	13.5000				106.7662	
FXD3/2007/15Yr	(Re-opened)	KE1000001360	26-Nov-07	07-Nov-22	669	32,958.10	Fixed	12.5000				105.8668	
FXD1/2008/15Yr		KE1000001428	31-Mar-08	19-Mar-23	795	34,789.80	Fixed	12.5000				105.9721	
FXD1/2009/15Yr		KE4000003436	28-Oct-09	07-Oct-24	1,369	31,852.45	Fixed	12.5000				106.7635	
FXD1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	1,523	27,693.90	Fixed	10.2500				99.3793	
FXD2/2010/15Yr	(Re-opened)	KE2000001558	25-Apr-11	08-Dec-25	1,796	24,532.51	Fixed	9.0000				94.1098	
FXD1/2012/15Yr		KE4000003675	24-Sep-12	06-Sep-27	2,433	51,459.91	Fixed	11.0000				100.9314	
FXD1/2013/15Yr	(Re-opened)	KE4000003760	25-Feb-13	07-Feb-28	2,587	42,138.45	Fixed	11.2500				100.4574	
FXD2/2013/15Yr		KE4000003808	29-Apr-13	10-Apr-28	2,650	66,103.060	Fixed	12.0000	11.5400	104.8208	102.1834	103.0303	100,000,000
FXD1/2014/15Yr		KE5000006432	28-May-14	09-May-33	4,505	49,254.850	Fixed	12.6500				105.4438	
FXD2/2014/15Yr		KE5000008879	22-Oct-14	03-Oct-33	4,652	29,064.350	Fixed	12.7500				102.8680	
FXD1/2019/15Yr		KE5000009430	28-Jan-19	09-Jan-34	4,750	80,809.080	Fixed	12.8570				105.5632	
FXD2/2019/15Yr		KE6000001124	13-May-19	24-Apr-34	4,850	49,843.78	Fixed	12.7340				99.7324	
FXD3/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	4,932	50,552.95	Fixed	12.3400				100.1765	
FXD1/2020/15Yr		KE6000007218	25-Feb-20	05-Feb-35	5,142	50,883.00	Fixed	12.7560				102.6455	
TWENTY YEAR BOND													
FXD1/2008/20Yr	(Re-opened)	KE1000001493	30-Jun-08	05-Jun-28	2,706	38,145.10	Fixed	13.7500				99.9474	
FXD1/2011/20Yr	(Re-opened)	KE2000002176	30-May-11	05-May-31	3,770	33,822.97	Fixed	10.0000				89.2655	
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	01-Nov-32	4,316	44,581.65	Fixed	12.0000				100.5964	
FXD1/2016/20Yr		KE5000006543	26-Sep-16	01-Sep-36	5,716	12,761.20	Fixed	14.0000				104.3125	
FXD1/2018/20Yr		KE5000008325	26-Mar-18	01-Mar-38	6,262	59,079.29	Fixed	13.2000	12.9500	105.5740	101.6575	100.7972	100,000,000
FXD2/2018/20Yr		KE5000009655	30-Jul-18	05-Jul-38	6,388	56,109.20	Fixed	13.2000				100.6495	
FXD1/2019/20Yr		KE5000009964	15-Apr-19	21-Mar-39	6,647	23,560.05	Fixed	12.8730				107.9398	
TWENTY FIVE YEAR BOND													
FXD1/2010/25Yr	(Re-opened)	KE4000003089	28-Jun-10	28-May-35	5,254	20,192.50	Fixed	11.2500				97.8583	
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,173	86,258.15	Fixed	13.4000				100.6911	
THIRTY YEAR BOND													
SDB 1/2011/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,319	28,144.70	Fixed	12.0000				94.5518	
INFRASTRUCTURE BONDS													
IFB 1/2008/12Yr		KE4000003196	23-Feb-09	08-Feb-21	32	7,868.37	Fixed	12.5000				101.6308	
IFB 2/2008/12Yr		KE4000003204	07-Dec-09	22-Nov-21	319	5,388.33	Fixed	12.0000				101.5126	
IFB 1/2011/12Yr		KE2000002242	03-Oct-11	18-Sep-23	984	11,735.50	Fixed	12.0000				107.6921	
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	16-Sep-25	1,712	27,935.35	Fixed	11.0000				102.9694	
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	2,104	27,046.95	Fixed	11.0000				103.2817	
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	02-Dec-24	1,425	25,119.55	Fixed	11.0000				102.9765	
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,258	51,192.20	Fixed	11.0000				102.7498	
IFB 1/2016/9Yr		KE5000004654	23-May-16	12-May-25	1,586	36,303.20	Fixed	12.5000				106.6204	
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	06-Oct-31	3,924	40,029.65	Fixed	12.0000				105.7690	
IFB 1/2017/12Yr		KE5000006860	27-Feb-17	12-Feb-29	2,958	14,330.40	Fixed	12.5000				107.1292	
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	16-Nov-24	1,411	41,469.45	Fixed	12.5000	10.0000	107.5453	106.0000	106.1272	53,050,000
IFB 1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,386	41,184.60	Fixed	12.5000	11.2500	112.6900	107.2581	109.5734	144,950,000
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	26-Oct-38	6,500	36,797.30	Fixed	11.9500				103.9780	
IFB 1/2019/25Yr		KE5000009760	25-Mar-19	22-Feb-44	8,446	16,828.65	Fixed	12.2000				103.6055	
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	5,387	71,028.55	Fixed	11.7500				104.7304	
IFB 1/2020/8Yr		KE6000008430	15-Apr-20	02-Apr-29	3,007	74,387.28	Fixed	10.8500				101.0661	
IFB 1/2020/8Yr		KE6000008653	03-Jun-20	25-May-28	1,964	19,275.46	Fixed	10.2000				101.0753	
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,868	78,639.89	Fixed	10.9000	10.7250	104.9552	100.8827	101.0125	150,000,000
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD 1/2012/10Yr	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	522	35,273.70	Fixed	12.7050	9.5000	105.0253	104.1876	105.4969	100,000
FXD 1/2019/10Yr		KE5000006653	25-Feb-19	12-Feb-29	2,958	52,044.00	Fixed	12.4380	12.1900	105.8690	101.2218	104.7171	200,000
FXD1/2007/15Yr		KE1000001345	26-Mar-07	07-Mar-22	424	3,654.60	Fixed	14.5000	9.5000	110.2159	105.3560	108.0492	150,000
FXD1/2018/15Yr		KE5000008432	28-May-18	09-May-33	4,505	49,254.850	Fixed	12.6500	12.5109	102.3926	100.8287	105.4438	5,500,000
FXD1/2011/20Yr	(Re-opened)	KE2000002176	30-May-11	05-May-31	3,770	33,822.97	Fixed	10.0000	11.9200	90.1472	88.7186	89.2655	9,000,000
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,173	86,258.15	Fixed	13.4000	12.8700	104.4761	103.8503	100.6911	16,200,000
IFB 1/2011/12Yr		KE2000002242	03-Oct-11	18-Sep-23	984	11,735.50	Fixed	12.0000	9.0000	110.5880	107.0276	107.6921	400,000
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	06-Oct-31	3,924	40,029.65	Fixed	12.0000	10.5000	109.2412	106.6038	105.7690	20,000,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	5,387	71,028.55	Fixed	11.7500	11.5500	103.0961	101.2396	104.7304	300,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	5,387	71,028.55	Fixed	11.7500	10.5500	110.3761	108.0196	104.7304	100,000
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	3,007	74,387.28	Fixed	10.8500	10.7000	103.2140	100.6207	101.0661	5,000,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,868	78,639.89	Fixed	10.9000	10.0900	106.3577	104.2852	101.0125	2,100,000
CORPORATE BONDS													
EABL FIXED MEDIUM TERM NOTE													
EABL BD.38/03/22-0052-18.17		KE5000007103	03-Apr-17	28-Mar-22	445	6,000.00	FIXED	14.1700				105.3014	
CHASE BANK FIXED MEDIUM TER S													
CHBO.BD.02/06/22-0044-13.5		KE5000002104	10-Jun-15	02-Jun-22	511	4,822.40	FIXED	13.2500				100.0000	
REAL PEOPLE MEDIUM TERM NOTE													
RPBD.BD.06/08/18-0046-13.85		KE5000002086	10-Aug-15	28-Feb-21	52	1,301.10	T.B (91) + 1.00%					90.0000	
RPBD.BD.05/08/20-0047-13.85		KE5000003102	10-Aug-15	03-Aug-28	2,765	1,301.10	T.B (91) + 1.00%					101.5187	
FAMILY BANK MEDIUM TERM NOTE													
FBKB.BD.18/04/21-0049-13.75		KE5000003763	26-Oct-15	19-Apr-21	102	1,297.10	FIXED	13.7500				102.3656	
FBKB.BD.18/04/21-0051-2.5		KE5000003870	26-Oct-15	19-Apr-21	102	600.80	T.B (182) + 2.50%					94.7367	
FBKB.BD.18/04/21-0050-14		KE5000003987	26-Oct-15	19-Apr-21	102	120.40	FIXED	14.0000				94.7367	
ACORN GREEN BOND MEDIUM TERM NOTE													
ACORN FXD		KE6000007093	08-Nov-19	08-Nov-24	1,401	1,099.00	FIXED	12.2500				103.3447	

Turnover in Bonds	
Today	Previous
606,050,000	1,534,350,000

Total Deals	
Today	Previous
24	26

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 mtes Mawine Avenue - **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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