NSE nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

January 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												January 12, 2021
TWO YEAR BONDS												
FXD 1/2019/02Y		KE5000003022	23-Jan-19	22-Jan-21	10	21,120.00	Fixed	10.7812			101.5423	
FXD 1/2020/02Y		KE7000002027	12-Jan-21	09-Jan-23	727	55,000.00	Fixed	9.4800	9.3300	100.3075	100.3314	65,000,000
FIVE YEAR BONDS												
FXD 1/2016/7Y		KE5000004548	25-Apr-16	19-Apr-21	97	19,544.20	Fixed	14.3340			102.1049	
FXD 2/2016/7Y		KE5000006187	25-Jul-16	19-Jul-21	188	24,385.30	Fixed	14.0690			103.4188	
FXD 3/2016/5Y		KE5000006436	26-Dec-16	20-Dec-21	251	23,651.00	Fixed	13.1100			104.8890	
IFBJ 1/2017/12Y		KE5000014436	28-Aug-17	20-Aug-22	587	20,000.11	Fixed	12.4800			100.9501	
FXD 2/2017/5Y		KE5000017341	23-Oct-17	17-Oct-22	643	20,732.10	Fixed	12.5100			105.6106	
FXD 1/2018/5Y		KE5000020621	26-Mar-18	23-Mar-23	797	30,765.55	Fixed	12.2890			105.0939	
FXD 1/2019/5Y		KE5000029641	24-Feb-19	19-Feb-24	1,133	85,062.22	Fixed	11.3840			103.2096	
FXD 2/2019/5Y		KE5000031886	13-May-19	09-May-24	1,219	39,451.44	Fixed	10.8720			101.4739	
FXD 3/2019/5Y		KE5000035366	16-Dec-19	12-Dec-24	1,427	45,032.66	Fixed	11.4820			103.9230	
FXD 1/2020/5Y		KE5000038617	15-May-20	09-May-25	1,575	30,121.88	Fixed	11.4870			104.1277	
TEN YEAR BONDS												
FXD 1/2012/10Y	(Re-opened)	KE2000002285	25-Jun-12	22-Jun-22	517	35,273.70	Fixed	12.7890			105.4589	
FXD 1/2013/07Y	(Re-opened)	KE2000006027	01-Jul-13	18-Jun-23	886	39,248.20	Fixed	12.3710			105.1112	
FXD 1/2013/07Y	(Re-opened)	KE5000008880	25-May-15	19-Jun-25	1,596	75,932.15	Fixed	12.1990			99.9822	
FXD 1/2018/07Y		KE5000018220	28-Aug-18	17-Aug-28	2,043	18,636.18	Fixed	12.6390			116.1586	
FXD 1/2017/10Y		KE5000017327	31-Jul-17	19-Jul-27	1,678	35,174.60	Fixed	12.9660			110.6714	
FXD 1/2018/07Y		KE5000026761	27-Aug-18	15-Aug-28	2,071	40,564.60	Fixed	12.6890			107.2607	
FXD 2/2018/07Y		KE5000029218	17-Dec-18	04-Dec-28	2,183	64,004.46	Fixed	12.6500			104.2080	
FXD 1/2019/07Y		KE5000029653	25-Feb-19	12-Feb-29	2,253	52,044.00	Fixed	12.4390			104.1771	
FXD 2/2018/07Y		KE5000030877	15-Apr-19	02-Apr-28	3,032	61,525.00	Fixed	10.8890			103.6277	
FXD 3/2019/07Y		KE5000034670	19-Aug-19	05-Aug-29	3,128	45,000.00	Fixed	11.3710			104.1003	
FXD 4/2019/07Y		KE5000038869	25-Nov-19	13-Nov-29	3,246	89,227.64	Fixed	12.7890			104.5138	
FIFTEEN YEAR BONDS												
FXD 1/2012/15Y		KE 1000011345	26-Mar-12	07-Mar-27	418	3,604.60	Fixed	14.5890			105.0852	
FXD 2/2012/15Y		KE 1000011352	25-Jun-12	09-Jun-27	510	32,662.60	Fixed	13.5890			105.7852	
FXD 1/2013/15Y	(Re-opened)	KE 1000011360	26-Nov-13	27-Nov-28	964	32,668.10	Fixed	12.5890			105.6868	
FXD 1/2015/15Y		KE 1000011428	3-Mar-15	13-Mar-30	790	34,190.60	Fixed	12.4890			105.0721	
FXD 1/2016/15Y		KE4000003436	29-Oct-16	17-Oct-31	1,384	21,952.45	Fixed	12.3890			105.7835	
IFBJ 1/2013/15Y		KE4000013580	29-Mar-13	13-Mar-28	1,536	27,663.00	Fixed	10.2890			104.7135	
FXD 2/2012/15Y	(Re-opened)	KE2000021566	25-Apr-13	05-Dec-28	1,701	24,532.51	Fixed	9.6890			94.7196	
FXD 1/2021/15Y		KE4000039676	2-Dec-20	05-Sep-27	2,428	61,150.01	Fixed	11.6890			99.6977	
FXD 2/2013/15Y	(Re-opened)	KE4000003796	25-Feb-13	07-Feb-28	2,552	40,135.45	Fixed	11.2890			100.4274	
FXD 2/2018/15Y		KE5000030868	29-Apr-19	09-Apr-34	2,645	66,100.00	Fixed	12.0890			104.2481	
FXD 1/2018/15Y		KE5000026432	28-May-18	09-May-33	4,500	45,264.80	Fixed	12.6490			105.1438	
FXD 2/2018/15Y		KE5000026873	22-Oct-18	03-Oct-33	4,617	25,064.80	Fixed	12.7490			102.6480	
FXD 1/2019/15Y		KE5000039430	29-Jan-19	09-Jan-34	4,345	80,000.00	Fixed	12.8890			103.2048	
IFBJ 2/2019/15Y		KE4000035134	13-May-19	26-Apr-34	4,510	49,845.09	Fixed	12.7590			99.1108	
FXD 2/2019/15Y		KE5000031328	20-Jul-19	10-Jul-34	4,627	80,662.06	Fixed	12.3490			100.1766	
FXD 3/2020/15Y		KE5000037218	23-Nov-20	05-Feb-35	5,137	50,863.00	Fixed	12.7590			102.6455	
TWENTY YEAR BOND												
FXD 1/2008/20Y	(Re-opened)	KE 1000011492	30-Jun-08	05-Jul-28	2,701	38,145.10	Fixed	13.7890			89.9474	
FXD 2/2013/20Y	(Re-opened)	KE2000021776	30-May-13	09-May-33	3,765	33,622.97	Fixed	10.6890			89.1120	
IFBJ 1/2013/20Y	(Re-opened)	KE4000013960	26-Nov-13	21-Nov-32	4,211	44,241.60	Fixed	12.0890			103.5048	
FXD 1/2018/20Y		KE5000026641	26 Sep 18	01 Sep 38	6,711	52,781.20	Fixed	14.0890	12.8000	111.6008	107.3466	104,105,105 177,000,000
FXD 2/2018/20Y		KE5000030325	28-Mar-18	01-Mar-38	6,257	59,078.20	Fixed	13.2890			102.5217	
FXD 2/2018/20Y		KE5000038855	30-Jul-19	15-Jul-38	6,583	66,178.01	Fixed	13.2890			103.6466	
FXD 1/2019/20Y		KE5000039662	15-Apr-19	21-Mar-39	6,642	23,560.01	Fixed	12.8790			102.5398	
TWENTY FIVE YEAR BOND												
FXD 1/2018/25Y	(Re-opened)	KE4000030081	28 Jun 18	28 May 38	6,240	20,122.60	Fixed	11.2690			97.6883	
FXD 1/2018/25Y		KE5000038549	25-Jun-18	25-May-43	8,198	86,258.15	Fixed	13.4490	13.2500	101.6423	100.8356	125,000,000
THIRTY YEAR BOND												
14.4% 5-APR-2044	(Re-opened)	KE 2000011230	28-Feb-11	23-Mar-44	7,734	26,164.41	Fixed	12.0890			94.3136	
INFRASTRUCTURE BONDS												
IFB 1/2008/12Y		KE4000003196	23-Feb-09	08-Feb-21	27	7,668.37	Fixed	12.5890			101.6306	
IFB 2/2008/12Y		KE4000003204	07-Dec-09	20-Nov-21	314	5,068.00	Fixed	12.0890			101.0128	
IFB 1/2011/12Y		KE2000002242	09-Dec-11	19-Sep-23	979	11,725.06	Fixed	12.0890			107.6621	
IFB 1/2013/20Y		KE3000013610	16-Dec-13	11-Dec-33	1,307	27,505.28	Fixed	11.0890			107.6898	
IFB 1/2014/12Y		KE4000011180	27 Oct 14	12 Oct 26	2,099	27,648.06	Fixed	11.0890			103.2817	
IFB 1/2015/20Y		KE4000014130	14-Dec-15	03-Dec-35	1,400	25,119.06	Fixed	11.6890			102.3705	
IFB 1/2015/12Y		KE4000011653	30-Mar-15	15-Mar-27	2,253	51,152.20	Fixed	11.0890			102.7496	
IFB 1/2018/20Y		KE5000026654	23-May-18	13-May-38	1,681	36,163.00	Fixed	12.5890			104.6004	
IFB 1/2018/15Y		KE5000026603	26-Oct-18	09-Oct-33	3,519	40,003.66	Fixed	12.0890			105.7030	
IFB 1/2017/15Y		KE5000026980	27-Feb-17	12-Feb-29	2,553	14,320.40	Fixed	12.5890			107.1350	
IFB 1/2017/20Y		KE5000031886	22-Nov-17	14-Nov-36	1,408	41,469.45	Fixed	12.5890			106.0030	
IFB 1/2018/15Y		KE5000026692	23-Jan-18	10-Jan-33	4,201	41,164.06	Fixed	12.6890			105.4152	
IFB 1/2018/20Y		KE5000030189	9-Nov-18	29-Oct-38	6,495	38,787.06	Fixed	11.9890			103.9780	
IFB 1/2018/25Y		KE5000030780	26 Mar 19	20 Feb 44	8,441	96,828.66	Fixed	12.2890			103.6056	
IFB 1/2018/30Y		KE4000030643	24-Oct-18	04-Oct-48	9,397	73,018.00	Fixed	11.7490	11.7491	101.3091	103.9781	490,000,000
IFB 1/2020/20Y		KE5000036430	15-Apr-20	02-Apr-39	3,032	74,107.20	Fixed	10.8890	10.7500	103.1428	100.6085	100,000,000
IFB 1/2020/20Y		KE5000036430	15-Apr-20	02-Apr-39	3,032	74,107.20	Fixed	10.8890	10.6900	103.6017	100.6196	250,000,000
IFB 1/2020/30Y		KE4000036643	01-Jun-20	20-May-50	9,599	99,270.60	Fixed	10.7890			103.8100	
IFB 1/2020/15Y		KE5000039545	24-Aug-20	11-Aug-3	3,023	70,029.06	Fixed	10.9890	10.8000	103.9951	104.7706	5,950,000
BONDS SELL/BUY BACK TRANSACTIONS												
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION												
FXD 2/2018/07Y		KE5000029218	17-Dec-18	04-Dec-28	2,183	64,004.46	Fixed	12.6500	10.8000	103.3662	104.2080	5,200,000
FXD 2/2012/15Y		KE 1000011352	26-Mar-12	07-Mar-27	418	3,604.60	Fixed	14.5890	14.3500	104.9528	99.9347	100,000
FXD 2/2018/15Y		KE5000026432	28-May-18	09-May-33	4,500	45,264.80	Fixed	12.6490	11.8000	103.7176	105.0157	8,000,000
FXD 1/2018/20Y		KE5000026620	26-Mar-18	01-Mar-38	6,257	59,078.20	Fixed	13.2890	13.0000	103.4127	101.3129	5,000,000
FXD 1/2018/25Y		KE5000026549	25-Jun-18	25-May-43	8,198	86,258.15	Fixed	13.4490	12.8000	103.8600	103.170	10,000,000
FXD 1/2018/25Y		KE5000026549	25-Jun-18	25-May-43	8,198	86,258.15	Fixed	13.4490	12.8700	104.6953	103.5494	6,000,000
FXD 1/2018/25Y		KE5000026549	25-Jun-18	25-May-43	8,198	86,258.15	Fixed	13.4490	12.8000	105.1659	104.3768	15,000,000
FXD 1/2018/25Y		KE5000026549	25-Jun-18	25-May-43	8,198	86,258.15	Fixed	13.4490	12.8111	105.0969	104.2988	2,450,000
IFB 1/2015/20Y		KE4000014130	14-Dec-15	03-Dec-35	1,400	25,119.06	Fixed	11.6890	9.8000	106.9961	106.0072	7,000,000
IFB 1/2013/20Y		KE4000013644	23-May-13	12-May-33	1,681	36,163.00	Fixed	12.5890	10.7000	105.0000	104.2094	700,000
IFB 1/2017/12Y		KE5000026880	27-Feb-17	12-Feb-29	2,553	14,320.40	Fixed	12.5890	10.4000	112.1507	107.3317	6,000,000
IFB 1/2018/15Y		KE5000026542	23-Oct-18	09-Oct-33	3,519	41,028.06	Fixed	11.7590	11.0000	103.7000	101.2240	500,000
IFB 1/2018/15Y		KE5000026542	23-Oct-18	09-Oct-33	3,519	41,028.06	Fixed	11.7590	11.8000	104.0788	101.5617	10,200,000
IFB 1/2018/15Y		KE5000026542	23-Oct-18	09-Oct-33	3,519	41,028.06	Fixed	11.7590	11.8000	104.0788	101.5617	3,000,000
IFB 1/2018/15Y		KE5000026542	23-Oct-18	09-Oct-33	3,519	41,028.06	Fixed	11.7590	10.8000	103.5221	108.0142	200,000
IFB 1/2018/20Y		KE5000030780	26 Mar 19	20 Feb 44	8,441	96,828.66	Fixed	12.2890	12.1300	104.0122	100.4048	1,000,000
IFB 1/2018/25Y		KE5000030780	26-Mar-19	20-Feb-44	8,441	96,828.66	Fixed	12.2890	12.0000	105.1771	101.3897	1,000,000
IFB 1/2020/20Y		KE5000036430	15-Apr-20	02-Apr-39	3,032	74,107.20	Fixed	10.8890	11.1300	101.6272	98.5049	8,000,000
IFB 1/2020/20Y		KE5000036430	15-Apr-20	02-Apr-39	3,032	74,107.20	Fixed	10.8890	10.8000	107.1008	104.4486	1,000,000
IFB 1/2020/15Y		KE5000039545	24-Aug-20	11-Aug-3	3,023	70,029.06	Fixed	10.9890	10.9000	104.0195	101.8194	1,000,000
IFB 1/2020/15Y		KE5000039545	24-Aug-20	11-Aug-3	3,023	70,029.06	Fixed	10.9890	10.9000	104.0195	101.8194	1,000,000
CORPORATE BONDS												
EABL FIXED MEDIUM TERM NOTE												
EABL 80.000/01-KES-FXD-2		KE5000037181	18-Apr-17	29-Mar-22	441	6,000.00	FIXED	14.1790			105.3618	
CHASE BANK FIXED MEDIUM TER S												
CHS1/BT.83/KES/7-Mar-15 S		KE5000017181	13-Jan-15	01-Jan-27	588	4,937.41	FIXED	13.7890			103.0181	
HFCK FIXED MEDIUM TERM NOTE												
HFCK.80.0008/18-JAN-11.45		KE5000020086	10-Aug-15	28-Feb-2	47	1,561.10	T.B (91 - 1.00%	13.7890			80.0000	
HFCK.80.0008/28-JAN-11.45		KE5000030182	10 Aug 15	03 Aug 28	2,380	1,561.10	T.B (91 - 1.00%				101.6187	
FAMILY BANK MEDIUM TERM NOTE												
FBKR.10.15/06/25-BMR-15.75		KE5000035351	24-Dec-15	16-Nov-2	167	1,257.31	FIXED	13.7890			107.3896	
FBKR.10.20/04/23-BMR-2.3		KE5000030870	29-Oct-15	19-Apr-2	97	600.00	T.B (182) + 2.50%				94.7267	
FBKR.10.30/07/23-BMR-14		KE5000030987	30-Oct-15	19-Apr-2	97	120.15	FIXED	14.0890			94.7267	
ACORN GREEN BOND MEDIUM TERM NOTE												
AL.3KV/KES		KE5000037081	08-Nov-19	28-Nov-24	1,246	1,000.00	FIXED	12.2890			103.0847	

Turnover in Bonds	
Today	Previous
1,058,500,000	2,040,850,000

Total Deals	
Today	Previous
45	66

KEY BOND INVESTMENT CONSIDERATIONS

These are a number of key variables to look at before 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 each bond investment and the degree to which it matches your financial objectives.

Note:
FRN: Floating Rate Treasury Bond **MA:** 12 weeks 91 day rate; **Months Average** ; **MTN:** Medium Term Note;
FXT: Fixed Rate Treasury Bond **YTM:** Yield to maturity **YTC:** Yield to next coupon or date **CBK:** Central Bank of Kenya **IFB:** Infrastructure Bond **S:** Suspended

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