nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

August 2, 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													August 2, 2021
TWO YEAR BONDS													
FXD 1/2021/2Yr		KE7000002217	11-Jan-21	09-Jan-23	525	55,860.26	Fixed	9.4860				100.9224	
FIVE YEAR BONDS													
FXD 3/2016/ 5Yr		KE5000006436	26-Sep-16	20-Sep-21	49	23,051.05	Fixed	13.1120				102.5637	
FXD 1/2017/ 5Yr		KE5000007434	26-Aug-17	22-Aug-22	385	29,599.15	Fixed	12.4650				104.5687	
FXD 2/2017/ 5Yr		KE5000007764	23-Oct-17	17-Oct-22	441	20,712.10	Fixed	12.5170				103.8695	
FXD 1/2018/ 5Yr		KE5000008218	26-Mar-18	20-Mar-23	595	30,795.55	Fixed	12.2990				105.0751	
FXD 1/2019/ 5Yr		KE5000009547	25-Feb-19	19-Feb-24	931	65,082.22	Fixed	11.3040				102.7935	
FXD 2/2018/ 5Yr		KE6000001086	13-May-18	06-May-24	1,008	39,201.40	Fixed	10.8720				101.4706	
FXD 3/2018/ 5Yr		KE6000005766	16-Dec-18	09-Dec-24	1,225	45,012.60	Fixed	11.4500				103.6053	
FXD1/2020/ 5Yr		KE6000008547	11-May-20	05-May-25	1,372	30,121.88	Fixed	11.6670				104.0405	
TEN YEAR BONDS													
FXD 1/2012/10Yr	(Re-opened)	KE2000002318	25-Jun-12	13-Jun-22	315	35,273.70	Fixed	12.7050				103.1641	
FXD 1/2013/10Yr	(Re-opened)	KE2000006037	01-Jul-13	18-Jun-23	686	39,248.20	Fixed	12.3710				105.4261	
FXD 1/2014/10Yr	(Re-opened)	KE3000008890	25-May-15	15-Jan-24	896	35,852.15	Fixed	12.1800				104.8812	
FXD 1/2016/10Yr		KE5000006329	29-Aug-16	17-Aug-26	1,841	18,306.45	Fixed	15.0390				115.1357	
FXD 1/2017/10Yr		KE5000007327	31-Jul-17	19-Jul-27	2,177	35,174.40	Fixed	12.9660				107.5544	
FXD 1/2018/10Yr		KE5000008762	27-Aug-18	14-Aug-28	2,569	40,984.60	Fixed	12.6990				103.9022	
FXD 2/2018/10Yr		KE5000009216	17-Dec-18	04-Dec-28	2,681	54,034.49	Fixed	12.5020				102.6440	
FXD 1/2019/10Yr		KE3000009653	25-Feb-19	12-Feb-29	2,751	67,555.29	Fixed	12.4380	11.9750	107.7439	102.2425	102.3655	1,300,000,000.00
FXD 2/2019/10Yr		KE5000009877	15-Apr-19	02-Apr-29	2,800	51,325.00	Fixed	12.3000				101.4381	
FXD 2/2018/10Yr		KE5000009877	15-Apr-19	02-Apr-29	2,800	51,325.00	Fixed	12.3000	12.1000	104.7251	100.9405	101.4381	1,000,000,000.00
FXD 3/2018/10Yr		KE6000004876	19-Aug-19	06-Aug-29	2,926	45,005.05	Fixed	11.5170				104.3653	
FXD 4/2019/10Yr		KE6000005659	25-Nov-19	12-Nov-29	3,024	69,222.44	Fixed	12.2800				101.4088	
FIFTEEN YEAR BONDS													
FXD1/2007/15Yr		KE1000001345	26-Mar-07	07-Mar-22	217	3,654.60	Fixed	14.5000				104.2729	
FXD2/2007/15Yr		KE1000001352	25-Jun-07	06-Jun-22	308	32,682.60	Fixed	13.5000				105.6632	
FXD3/2007/15Yr	(Re-opened)	KE1000001360	26-Nov-07	07-Nov-22	462	32,958.10	Fixed	12.5000				103.8929	
FXD1/2008/15Yr		KE1000001428	31-Mar-08	13-Mar-23	588	34,789.80	Fixed	12.5000				104.2516	
FXD1/2009/15Yr		KE4000003436	26-Oct-09	07-Oct-24	1,162	31,952.45	Fixed	12.5000				106.1528	
FXD1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	1,316	27,693.90	Fixed	10.2500				100.1246	
FXD1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	1,316	27,693.90	Fixed	10.2500				100.7213	
FXD2/2010/15Yr	(Re-opened)	KE2000001588	25-Aug-10	08-Dec-25	1,589	24,532.51	Fixed	9.0000				93.8238	
FXD1/2012/15Yr		KE4000003675	24-Sep-12	06-Sep-27	2,228	81,551.44	Fixed	11.0000	11.5000	102.0499	97.8191	98.0287	100,000,000.00
FXD1/2013/15Yr	(Re-opened)	KE4000003790	25-Feb-13	07-Feb-28	2,380	49,124.18	Fixed	11.2500				98.6312	
FXD2/2013/15Yr		KE4000003808	29-Apr-13	10-Apr-28	2,443	66,103.06	Fixed	12.0000	11.7400	104.6045	101.1430	101.5090	100,000,000.00
FXD1/2018/15Yr		KE5000008432	28-May-18	09-May-33	4,298	76,457.90	Fixed	12.6500				101.2148	
FXD2/2018/15Yr		KE5000008879	22-Oct-18	03-Oct-33	4,445	29,964.35	Fixed	12.7500				101.2612	
FXD1/2019/15Yr		KE5000009430	28-Jan-19	09-Jan-34	4,543	80,809.08	Fixed	12.8570				105.9482	
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	4,648	64,147.57	Fixed	12.7340				102.7243	
FXD3/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	4,725	50,552.95	Fixed	12.9450				98.2233	
FXD1/2020/15Yr		KE6000007218	25-Feb-20	05-Feb-35	4,935	50,883.00	Fixed	12.7560				100.9687	
TWENTY YEAR BOND													
FXD1/2008/20Yr	(Re-opened)	KE1000001493	30-Jun-08	05-Jun-28	2,499	38,145.10	Fixed	13.7500				108.4854	
FXD1/2011/20Yr	(Re-opened)	KE2000002176	30-May-11	05-May-31	3,563	33,822.97	Fixed	10.0000				86.9701	
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	01-Nov-32	4,109	56,884.79	Fixed	12.0000				97.8545	
FXD1/2013/20Yr		KE5000008543	26-Sep-13	01-Sep-36	5,509	12,761.20	Fixed	14.0000				97.0053	
FXD1/2014/20Yr		KE5000008325	26-Mar-14	01-Mar-38	6,055	59,078.29	Fixed	13.2000				101.3041	
FXD2/2014/20Yr		KE5000008655	30-Jul-14	05-Jul-38	6,181	88,905.11	Fixed	13.2000				100.8061	
FXD1/2015/20Yr		KE5000009984	15-Apr-15	21-Mar-39	6,440	66,006.45	Fixed	12.8730				98.7395	
FXD1/2019/20Yr		KE5000009984	15-Apr-19	21-Mar-39	6,440	66,006.45	Fixed	12.8730				98.7395	
TWENTY FIVE YEAR BOND													
FXD1/2019/25Yr	(Re-opened)	KE4000003689	28-Jun-19	28-May-35	5,047	20,192.50	Fixed	11.2500				96.2600	
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	7,966	86,258.15	Fixed	13.4000				106.6813	
FXD1/2021/25Yr		KE7000003652	10-May-21	09-Apr-46	#REF!	14,246.10	Fixed	13.9240				103.3282	
THIRTY YEAR BOND													
SDB 1/2011/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,112	28,144.70	Fixed	12.0000				91.1930	
INFRASTRUCTURE BONDS													
IFB 2/2009/12Yr		KE4000003204	07-Dec-09	22-Nov-21	112	5,388.33	Fixed	12.0000				101.5126	
IFB 1/2011/12Yr		KE2000002242	03-Oct-11	18-Sep-23	777	11,735.50	Fixed	12.0000				105.4815	
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	1,505	27,605.35	Fixed	11.0000				103.3444	
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	1,897	27,045.95	Fixed	11.0000				104.5256	
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	02-Dec-24	1,218	25,119.55	Fixed	11.0000				103.3578	
IFB 1/2015/12Yr		KE4000001563	30-Mar-15	15-Mar-27	2,051	51,192.20	Fixed	11.0000				104.1991	
IFB 1/2016/9Yr		KE5000004654	23-May-16	12-May-25	1,379	28,035.40	Fixed	12.5000				108.8149	
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	06-Oct-31	3,717	40,029.65	Fixed	12.0000				105.6234	
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	06-Oct-31	3,717	40,029.65	Fixed	12.0000				104.8147	
IFB 1/2017/12Yr		KE5000006980	27-Feb-17	12-Feb-29	2,751	14,330.40	Fixed	12.5000				109.2570	
IFB 1/2017/7Yr		KE5000007368	27-Nov-17	16-Nov-24	1,204	41,469.45	Fixed	12.5000				106.0594	
IFB 1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,179	41,184.80	Fixed	12.5000				107.6271	
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,293	36,787.30	Fixed	11.9500				105.0157	
IFB 1/2019/25Yr		KE5000009780	25-Mar-19	22-Feb-44	8,239	16,828.65	Fixed	12.2000				100.9883	
IFB 1/2019/15Yr		KE6000005543	28-Oct-19	08-Oct-35	5,180	71,028.55	Fixed	11.7500				100.5820	
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	5,180	71,028.55	Fixed	11.7500				100.5820	
IFB 1/2020/9Yr		KE6000009450	15-Apr-20	02-Apr-29	2,800	74,397.29	Fixed	10.8500				100.9582	
IFB 1/2020/6Yr		KE6000008653	03-Jun-20	20-May-26	1,757	19,275.46	Fixed	10.2000	9.0000	105.0384	103.2730	102.5935	100,000,000.00
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,661	78,639.89	Fixed	10.9000	11.0000	104.1164	99.4952	101.7268	58,000,000.00
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	5,635	81,052.52	Fixed	12.2570	11.8000	103.0415	102.8058	106.4653	100,000,000.00
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	5,635	81,052.52	Fixed	12.2570	11.6652	103.8943	103.6586	106.4653	80,000,000.00
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	6,440	81,941.63	Fixed	12.6670	11.9500	108.3752	104.4777	104.2176	50,000,000.00
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD 1/2019/ 5Yr		KE5000009547	25-Feb-19	19-Feb-24	931	65,082.22	Fixed	11.3040	10.8500	105.9754	100.9756	102.7935	7,000,000.00
FXD 2/2018/10Yr		KE5000009877	15-Apr-19	02-Apr-29	2,800	51,325.00	Fixed	12.3000	12.3000	103.7411	99.9565	101.4381	7,300,000.00
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	01-Nov-32	4,109	56,884.79	Fixed	12.0000	11.8400	103.4789	100.9404	97.8545	1,200,000.00
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	01-Nov-32	4,109	56,884.79	Fixed	12.0000	11.9500	102.8018	100.2631	97.8545	2,000,000.00
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	01-Nov-32	4,109	56,884.79	Fixed	12.0000	11.8000	103.7268	101.1884	97.8545	2,000,000.00
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	01-Nov-32	4,109	56,884.79	Fixed	12.0000	11.7500	104.0381	101.4996	97.8545	20,000,000.00
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	01-Nov-32	4,109	56,884.79	Fixed	12.0000	11.7200	104.2254	101.6869	97.8545	8,000,000.00
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	01-Nov-32	4,109	56,884.79	Fixed	12.0000	11.7100	104.2880	101.7495	97.8545	8,000,000.00
FXD2/2018/20Yr		KE5000008655	30-Jul-18	05-Jul-38	6,181	88,905.11	Fixed	13.2000	13.3500	99.2476	98.9938	100.8061	2,700,000.00
FXD1/2019/20Yr		KE5000009984	15-Apr-19	21-Mar-39	6,440	66,006.45	Fixed	12.8730	12.5400	106.2812	102.3003	98.7395	2,000,000.00
FXD1/2019/20Yr		KE5000009984	15-Apr-19	21-Mar-39	6,440	66,006.45	Fixed	12.8730	12.5100	106.4772	102.5163	98.7395	700,000.00
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	7,966	86,258.15	Fixed	13.4000	12.8300	105.6599	104.1137	106.6813	1,000,000.00
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	7,966	86,258.15	Fixed	13.4000	12.8100	105.8110	104.2648	106.6813	1,000,000.00
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	7,966	86,258.15	Fixed	13.4000	12.8000	105.8867	104.3405	106.6813	20,000,000.00
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	7,966	86,258.15	Fixed	13.4000	12.7700	106.1144	104.5682	106.6813	1,000,000.00
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	7,966	86,258.15	Fixed	13.4000	12.7500	106.2667	104.7205	106.6813	2,000,000.00
FXD1/2021/25Yr		KE7000003652	10-May-21	09-Apr-46	#REF!	14,246.10	Fixed	13.9240	13.9240	103.1551	99.9419	103.3282	2,600,000.00
IFB 1/2011/12Yr		KE2000002242	03-Oct-11	18-Sep-23	777	11,735.50	Fixed	12.0000	9.7000	108.6972	104.3126	105.4815	13,600,000.00
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	1,897	27,045.95	Fixed	11.0000	10.3500	104.9368	101.7635	104.5256	3,000,000.00
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	5,180	71,028.55	Fixed	11.7500	11.5000	104.7201	101.5244	100.5820	20,000,000.00
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	5,180	71,028.55	Fixed	11.7500	11.1700	106.8115	103.6480	100.5820	2,000,000.00
IFB 1/2020/9Yr		KE6000009450	15-Apr-20	02-Apr-29	2,800	74,397.29	Fixed	10.8500	10.5000	104.7676	101.3993	100.9582	10,000,000.00
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,661	78,639.89	Fixed	10.9000	10.6000	106.3270	101.4759	101.7268	7,500,000.00
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,661	78,639.89	Fixed	10.9000	10.0700	109.0082	104.1870	101.7268	2,000,000.00
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	5,635	81,052.52	Fixed	12.2570	11.5990	104.3746	104.1389	106.4653	15,000,000.00
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	5,635	81,052.52	Fixed	12.2570	11.5500	104.6316	104.3959	106.4653	20,000,000.00
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	5,635	81,052.52	Fixed	12.2570	11.4000	105.6036	105.3679	106.4653	400,000.00
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	5,635	81,052.52	Fixed	12.2570	11.2100	106.8547	106.6190	106.4653	4,000,000.00
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	5,635	81,052.52	Fixed	12.2570	11.1800	107.0543	106.8186	106.4653	800,000.00
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	6,440	81,941.63	Fixed	12.6670	11.9210	108.5650	104.6673	104.2176	1,400,000.00
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	6,440	81,941.63	Fixed	12.6670	11.9000	108.7027	104.8052	104.2176	8,000,000.00
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	6,440	81,941.63	Fixed	12.6670	11.8500	109.0318	105.1343	104.2176	13,600,000.00
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	6,440	81,941.63	Fixed	12.6670	11.7750	109.5265	105.6310	104.2176	1,000,000.00
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	6,440	81,941.63	Fixed	12.6670	11.7400	109.7616	105.8661	104.2176	400,000.00
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	6,440	81,941.63	Fixed	12.6670	11.4300	111.8618	107.9643	104.2176	3,400,000.00
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	6,440	81,941.63	Fixed	12.6670	11.3900	112.1378	108.2401	104.2176	1,600,000.00
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	6,440	81,941.63	Fixed	12.6670	11.2500	113.1115	109.2140	104.2176	2,000,000.00
CORPORATE BONDS													
CHASE BANK FIXED MEDIUM TER S													
CHBD.BD.02/06/22-6044-13.5		KE5000002104	10-Jun-15	02-Jun-22	304	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	28-Feb-22	210	267.10	VARIABLE	T.B (91) + 1.00%				90.0000	
RPBD.BD.03/08/20-0047-13.65		KE5000003102	10-Aug-15	24-Jul-28	2,548	1,036.00	VARIABLE	T.B (91) + 1.00%				101.5187	
ACORN GREEN BOND MEDIUM TERM NOTE													
ACORN FXD		KE6000007093	08-Nov-19	08-Nov-24	1,194	1,624.40	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	863	2,603.30	FIXED	12.5000				73.1357	
CENTUM REAL ESTATE - ZERO COUPON EQUITY LINKE		KE7000002654	16-Dec-20	13-Dec-23	863	354.60	FIXED	12.0000				-	
FAMILY BANK MEDIUM TERM NOTE													
FAMILY FXD		KE7000005085	25-Jun-21	18-Dec-26	1,964	3,999.00	FIXED	13.0000				-	
FAMILY FLR		KE7000005103	25-Jun-21	18-Dec-26	1,964	1.00	VARIABLE	182-Day T-Bill +250bps				-	

Turnover in Bonds	
Today	Previous
3,107,200,000	5,087,700,000

Total Deals	
Today	Previous
67	87

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.

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FR: Fixedrate Rate Treasury Bond **MA:** 12 weeks 91 day rates Mwrine 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

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