nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

August 3, 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 3, 2021
TWO YEAR BONDS													
FXD 1/2021/2Y		KE7000002217	11-Jan-21	09-Jan-23	524	55,860.26	Fixed	9.4860				100.9224	
FIVE YEAR BONDS													
FXD 3/2016/ 5Y		KE5000006436	26-Sep-16	20-Sep-21	48	23,051.05	Fixed	13.1120				102.5637	
FXD 1/2017/ 5Y		KE5000007434	26-Aug-17	22-Aug-22	384	29,599.15	Fixed	12.4650				104.5667	
FXD 2/2017/ 5Y		KE5000007784	23-Oct-17	17-Oct-22	440	20,712.10	Fixed	12.5170				103.8695	
FXD 1/2018/ 5Y		KE5000008218	26-Mar-18	20-Mar-23	594	30,795.55	Fixed	12.2990				105.0751	
FXD 1/2019/ 5Y		KE5000009547	25-Feb-19	19-Feb-24	930	65,082.22	Fixed	11.3040				102.7935	
FXD 2/2019/ 5Y		KE6000001086	13-May-19	06-May-24	1,007	39,201.40	Fixed	10.8720				101.4706	
FXD 3/2019/ 5Y		KE6000005766	16-Dec-19	09-Dec-24	1,224	45,012.60	Fixed	11.4500				103.6253	
FXD1/2020/ 5Y		KE6000008547	11-May-20	05-May-25	1,371	30,121.88	Fixed	11.6670				104.0405	
TEN YEAR BONDS													
FXD 1/2012/10Y	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	314	35,273.70	Fixed	12.7050				103.1641	
FXD 1/2013/10Y	(Re-opened)	KE2000006037	01-Jul-13	18-Jun-23	685	36,248.20	Fixed	12.3710				105.4261	
FXD 1/2014/10Y	(Re-opened)	KE3000008890	25-May-15	15-Jan-24	895	35,852.15	Fixed	12.1800				104.8812	
FXD 1/2016/10Y		KE5000006329	29-Aug-16	17-Aug-26	1,840	18,306.45	Fixed	15.0390				115.1357	
FXD 1/2017/10Y		KE5000007327	31-Jul-17	19-Jul-27	2,178	35,174.60	Fixed	12.9660				107.5544	
FXD 1/2018/10Y		KE5000008782	27-Aug-18	14-Aug-28	2,568	40,084.60	Fixed	12.6950				103.9022	
FXD 2/2018/10Y		KE5000009216	17-Dec-18	04-Dec-28	2,680	54,034.49	Fixed	12.5020				102.6440	
FXD 1/2019/10Y		KE3000009653	25-Feb-19	12-Feb-29	2,750	67,555.29	Fixed	12.4380				102.2425	
FXD 2/2019/10Y		KE5000009877	15-Apr-19	02-Apr-29	2,799	51,325.00	Fixed	12.3000				101.4381	
FXD 3/2019/10Y		KE6000004876	19-Aug-19	06-Aug-29	2,925	45,005.05	Fixed	11.5170				104.3653	
FXD 4/2019/10Y		KE6000005659	25-Nov-19	12-Nov-29	3,023	69,222.44	Fixed	12.2800				101.4088	
FIFTEEN YEAR BONDS													
FXD1/2007/15Y		KE1000001345	26-Mar-07	07-Mar-22	216	3,654.60	Fixed	14.5000				104.2729	
FXD2/2007/15Y		KE1000001352	25-Jun-07	06-Jun-22	307	32,682.60	Fixed	13.5000				105.6632	
FXD3/2007/15Y	(Re-opened)	KE1000001360	26-Nov-07	07-Nov-22	461	32,958.10	Fixed	12.5000				103.8928	
FXD1/2008/15Y		KE1000001428	31-Mar-08	13-Mar-23	587	34,789.80	Fixed	12.5000				104.2516	
FXD1/2009/15Y		KE4000003436	26-Oct-09	27-Oct-24	1,161	31,952.45	Fixed	12.5000				106.1528	
FXD1/2010/15Y		KE4000003500	29-Mar-10	10-Mar-25	1,315	27,693.90	Fixed	10.2500				100.1246	
FXD1/2010/15Y		KE4000003550	29-Mar-10	10-Mar-25	1,315	27,693.90	Fixed	10.2500				100.7213	
FXD2/2010/15Y	(Re-opened)	KE2000001558	25-Apr-11	06-Dec-25	1,588	24,532.51	Fixed	9.0000				93.8236	
FXD1/2012/15Y		KE4000003675	24-Sep-12	06-Sep-27	2,225	81,551.44	Fixed	11.0000				97.8181	
FXD1/2013/15Y	(Re-opened)	KE4000003780	25-Feb-13	07-Feb-28	2,379	49,124.18	Fixed	11.2500				98.6312	
FXD2/2013/15Y		KE4000003808	29-Apr-13	10-Apr-28	2,442	66,103.06	Fixed	12.0000				101.1430	
FXD1/2018/15Y		KE5000008432	28-May-18	09-May-33	4,297	76,457.90	Fixed	12.6500				101.2148	
FXD2/2018/15Y		KE5000008679	22-Oct-18	03-Oct-33	4,444	29,064.35	Fixed	12.7500				101.2412	
FXD1/2019/15Y		KE5000009430	28-Jan-19	09-Jan-34	4,542	80,809.08	Fixed	12.8570				105.9482	
FXD2/2019/15Y		KE6000001104	13-May-19	24-Apr-34	4,647	64,147.57	Fixed	12.7340				102.7243	
FXD3/2019/15Y		KE6000001328	29-Jul-19	10-Jul-34	4,724	50,552.95	Fixed	12.3450				98.2233	
FXD1/2020/15Y		KE6000007218	25-Feb-20	05-Feb-35	4,934	50,883.00	Fixed	12.7560				100.9687	
TWENTY YEAR BOND													
FXD1/2006/20Y	(Re-opened)	KE1000001493	30-Jun-06	05-Jun-26	2,498	38,145.10	Fixed	13.7500				108.4854	
FXD1/2011/20Y	(Re-opened)	KE2000002178	30-May-11	05-May-31	3,562	33,822.97	Fixed	10.0000				86.8701	
FXD1/2012/20Y	(Re-opened)	KE4000003949	26-Nov-12	01-Nov-32	4,108	56,884.79	Fixed	12.0000				97.8545	
FXD1/2012/20Y	(Re-opened)	KE4000003949	26-Nov-12	01-Nov-32	4,108	56,884.79	Fixed	12.0000				97.8545	
FXD1/2016/20Y		KE5000008543	26-Sep-16	01-Sep-36	5,508	12,761.20	Fixed	14.0000				97.0053	
FXD1/2018/20Y		KE5000008325	26-Mar-18	01-Mar-38	6,054	59,078.29	Fixed	13.2000	11.7500	111.0962	109.2075	101.3041	100,000,000.00
FXD2/2018/20Y		KE5000008655	30-Jul-18	05-Jul-38	6,180	88,905.11	Fixed	13.2000				100.8061	
FXD1/2019/20Y		KE5000009984	15-Apr-19	21-Mar-39	6,439	66,006.45	Fixed	12.8730				98.7395	
FXD1/2019/20Y		KE5000009984	15-Apr-19	21-Mar-39	6,439	66,006.45	Fixed	12.8730				98.7395	
TWENTY FIVE YEAR BOND													
FXD1/2019/25Y	(Re-opened)	KE4000003689	28-Jun-19	28-May-35	5,046	20,192.50	Fixed	11.2500				96.2600	
FXD1/2018/25Y		KE5000008549	25-Jun-18	25-May-43	7,965	86,258.15	Fixed	13.4000				106.6813	
FXD1/2021/25Y		KE7000003852	10-May-21	09-Apr-46	#REF!	14,246.10	Fixed	13.9240	13.5250	106.0295	103.7780	103.3282	250,000,000
FXD1/2021/25Y		KE7000003852	10-May-21	09-Apr-46	#REF!	14,246.10	Fixed	13.9240	13.4500	106.5790	103.3275	103.3282	100,000,000
THIRTY YEAR BOND													
SDB 1/2013/30Y	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,111	28,144.70	Fixed	12.0000				91.1930	
INFRASTRUCTURE BONDS													
IFB 2/2009/12Y		KE4000003204	07-Dec-09	22-Nov-21	111	5,388.33	Fixed	12.0000				101.5126	
IFB 1/2011/12Y		KE2000002242	03-Oct-11	18-Sep-23	776	11,726.50	Fixed	12.0000				105.4815	
IFB 1/2013/12Y		KE3000008130	30-Sep-13	15-Sep-25	1,504	27,925.35	Fixed	11.0000				103.3444	
IFB 1/2014/12Y		KE4000001109	27-Oct-14	12-Oct-26	1,896	27,045.95	Fixed	11.0000	9.0000	108.8701	105.8868	104.5256	50,000,000
IFB 1/2015/9Y		KE5000004100	14-Dec-15	02-Dec-24	1,217	25,119.55	Fixed	11.0000	9.1000	105.5862	103.8637	103.9578	50,000,000
IFB 1/2015/12Y		KE4000001653	30-Mar-15	15-Mar-27	2,050	51,192.20	Fixed	11.0000				104.1991	
IFB 1/2016/9Y		KE5000004654	23-May-16	12-May-25	1,378	28,035.40	Fixed	12.5000				108.8149	
IFB 1/2016/15Y		KE5000006859	24-Oct-16	06-Oct-31	3,716	40,029.65	Fixed	12.0000				105.6234	
IFB 1/2016/15Y		KE5000006859	24-Oct-16	06-Oct-31	3,716	40,029.65	Fixed	12.0000				104.6147	
IFB 1/2017/12Y		KE5000006960	27-Feb-17	12-Feb-29	2,750	14,330.40	Fixed	12.5000				109.2570	
IFB 1/2017/7Y		KE5000007988	27-Nov-17	18-Nov-24	1,203	41,499.45	Fixed	12.5000				106.0594	
IFB 1/2018/15Y		KE5000008093	29-Jan-18	10-Jan-33	4,178	41,184.80	Fixed	12.5000				107.6271	
IFB 1/2018/15Y		KE5000008093	29-Jan-18	10-Jan-33	4,178	41,184.80	Fixed	12.5000				107.6271	
IFB 1/2018/20Y		KE5000009109	19-Nov-18	25-Oct-38	6,292	36,787.30	Fixed	11.8500				105.0157	
IFB 1/2019/25Y		KE5000009760	25-Mar-19	22-Feb-44	8,238	16,828.65	Fixed	12.2000				100.9883	
IFB 2/2019/25Y		KE5000009760	25-Mar-19	22-Feb-44	8,238	16,828.65	Fixed	12.2000				100.9883	
IFB 1/2019/16Y		KE6000005543	28-Oct-19	08-Oct-35	5,179	71,028.55	Fixed	11.7500				100.5820	
IFB 1/2019/16Y		KE6000005543	28-Oct-19	08-Oct-35	5,179	71,028.55	Fixed	11.7500				100.5820	
IFB 1/2020/9Y		KE6000008430	15-Apr-20	02-Apr-29	2,799	74,397.28	Fixed	10.8500				100.9582	
IFB 1/2020/6Y		KE6000006653	03-Jun-20	25-May-26	1,756	19,275.46	Fixed	10.2000				103.2730	
IFB 1/2020/11Y		KE6000009545	24-Aug-20	11-Aug-31	3,660	78,639.89	Fixed	10.9000				99.4952	
IFB 1/2020/11Y		KE6000009545	24-Aug-20	11-Aug-31	3,660	78,639.89	Fixed	10.9000	10.8000	105.3301	100.4780	99.4952	56,000,000
IFB 1/2021/16Y		KE7000002324	25-Jan-21	05-Jan-37	5,634	81,052.52	Fixed	12.2570	11.8650	102.9867	102.3973	103.6586	70,000,000
IFB 1/2021/18Y		KE7000003346	12-Apr-21	21-Mar-39	6,439	81,941.63	Fixed	12.6670	12.0000	108.0839	104.1516	104.4777	200,000,000
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD 1/2012/10Y	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	314	35,273.70	Fixed	12.7050	10.0337	103.8704	102.1252	103.1641	300,000
FXD 1/2016/10Y		KE5000006329	29-Aug-16	17-Aug-26	1,840	18,306.45	Fixed	15.0390	11.0400	121.8548	115.1617	115.1357	10,000,000
FXD 1/2017/10Y		KE5000007327	31-Jul-17	19-Jul-27	2,178	35,174.60	Fixed	12.9660	11.9300	104.6173	104.3323	107.5544	5,700,000
FXD 2/2018/10Y		KE5000008677	15-Apr-19	02-Apr-29	2,799	51,325.00	Fixed	12.3000	11.7500	106.5124	102.6840	101.4381	2,550,000
FXD2/2007/15Y		KE1000001352	25-Jun-07	06-Jun-22	307	32,682.60	Fixed	13.5000	10.0347	104.6157	102.7017	105.6632	150,000
FXD1/2013/15Y	(Re-opened)	KE4000003780	25-Feb-13	07-Feb-28	2,379	49,124.18	Fixed	11.2500	11.0000	106.3571	101.1339	98.6312	4,000,000
FXD1/2011/20Y	(Re-opened)	KE2000002178	30-May-11	05-May-31	3,562	33,822.97	Fixed	10.0000	12.3200	89.1202	86.8773	86.8701	1,000,000
FXD1/2012/20Y	(Re-opened)	KE4000003949	26-Nov-12	01-Nov-32	4,108	56,884.79	Fixed	12.0000	11.7500	104.0707	101.4993	97.8545	43,600,000
FXD1/2012/20Y	(Re-opened)	KE4000003949	26-Nov-12	01-Nov-32	4,108	56,884.79	Fixed	12.0000	11.7200	104.2580	101.6866	97.8545	7,000,000
FXD2/2018/20Y		KE5000008655	30-Jul-18	05-Jul-38	6,180	88,905.11	Fixed	13.2000	13.3500	99.2829	98.9928	100.8061	100,000
FXD2/2018/20Y		KE5000008655	30-Jul-18	05-Jul-38	6,180	88,905.11	Fixed	13.2000	12.5290	104.8573	104.5688	100.8061	10,000,000
FXD1/2019/20Y		KE5000009984	15-Apr-19	21-Mar-39	6,439	66,006.45	Fixed	12.8730	12.6900	105.2281	101.2318	98.7395	200,000
FXD1/2019/20Y		KE5000009984	15-Apr-19	21-Mar-39	6,439	66,006.45	Fixed	12.8730	12.5100	106.5127	102.5164	98.7395	300,000
FXD1/2018/25Y		KE5000008549	25-Jun-18	25-May-43	7,965	86,258.15	Fixed	13.4000	13.6227	100.0000	96.4170	106.6813	350,000
IFB 1/2013/12Y		KE3000008130	30-Sep-13	15-Sep-25	1,504	27,925.35	Fixed	11.0000	10.6200	105.1068	101.0573	103.3444	6,900,000
IFB 1/2015/12Y		KE4000001653	30-Mar-15	15-Mar-27	2,050	51,192.20	Fixed	11.0000	10.3300	106.0058	101.9563	104.1991	1,700,000
IFB 1/2018/15Y		KE5000008093	29-Jan-18	10-Jan-33	4,178	41,184.80	Fixed	12.5000	12.5963	100.2332	99.9585	107.6271	200,000
IFB 1/2018/15Y		KE5000008093	29-Jan-18	10-Jan-33	4,178	41,184.80	Fixed	12.5000	11.6700	106.0056	105.7389	107.6271	4,600,000
IFB 1/2018/20Y		KE5000009109	19-Nov-18	25-Oct-38	6,292	36,787.30	Fixed	11.8500	11.1500	107.5208	104.7601	105.0157	4,100,000
IFB 1/2019/25Y		KE5000009760	25-Mar-19	22-Feb-44	8,238	16,828.65	Fixed	12.2000	12.3900	103.1404	96.8492	100.9883	1,500,000
IFB 2/2019/25Y		KE5000009760	25-Mar-19	22-Feb-44	8,238	16,828.65	Fixed	12.2000	11.7046	108.0257	103.5345	100.9883	400,000
IFB 1/2019/16Y		KE6000005543	28-Oct-19	08-Oct-35	5,179	71,028.55	Fixed	11.7500	12.0000	101.6237	96.4280	100.5820	200,000
IFB 1/2020/9Y		KE6000008430	15-Apr-20	02-Apr-29	2,799	74,397.28	Fixed	10.8500	11.1400	102.1684	96.8001	100.9582	300,000
IFB 1/2020/11Y		KE6000009545	24-Aug-20	11-Aug-31	3,660	78,639.89	Fixed	10.9000	10.8388	106.1383	100.2872	99.4952	37,150,000
IFB 1/2021/16Y		KE7000002324	25-Jan-21	05-Jan-37	5,634	81,052.52	Fixed	12.2570	11.7500	103.3890	103.1196	103.6586	20,000,000
IFB 1/2021/16Y		KE7000002324	25-Jan-21	05-Jan-37	5,634	81,052.52	Fixed	12.2570	11.7250	103.5795	103.2784	103.6586	12,000,000
IFB 1/2021/16Y		KE7000002324	25-Jan-21	05-Jan-37	5,634	81,052.52	Fixed	12.2570	11.6930	104.0234	103.7540	103.6586	16,000,000
IFB 1/2021/16Y		KE7000002324	25-Jan-21	05-Jan-37	5,634	81,052.52	Fixed	12.2570	11.5000	104.9883	104.7198	103.6586	9,000,000
IFB 1/2021/16Y		KE7000002324	25-Jan-21	05-Jan-37	5,634	81,052.52	Fixed	12.2570	11.2684	106.5000	106.2306	103.6586	24,600,000
IFB 1/2021/16Y		KE7000002324	25-Jan-21	05-Jan-37	5,634	81,052.52	Fixed	12.2570	11.2882	106.5010	106.2319	103.6586	900,000
IFB 1/2021/16Y		KE7000002324	25-Jan-21	05-Jan-37	5,634	81,052.52	Fixed	12.2570	11.2533	106.6000	106.3306	103.6586	23,900,000
IFB 1/2021/16Y		KE7000002324	25-Jan-21	05-Jan-37	5,634	81,052.52	Fixed	12.2570	11.2531	106.6010	106.3316	103.6586	3,000,000
IFB 1/2021/16Y		KE7000002324	25-Jan-21	05-Jan-37	5,634	81,052.52	Fixed	12.2570	11.2514	106.6120	106.3426	103.6586	2,000,000
IFB 1/2021/16Y		KE7000002324	25-Jan-21	05-Jan-37	5,634	81,052.52	Fixed	12.2570	11.2300	106.8867	106.6173	103.6586	6,100,000
IFB 1/2021/16Y		KE7000002324	25-Jan-21	05-Jan-37	5,634	81,052.52	Fixed	12.2570	11.2080	106.9000	106.6306	103.6586	650,000
IFB 1/2021/16Y		KE7000002324	25-Jan-21	05-Jan-37	5,634	81,052.52	Fixed	12.2570	11.1930	107.0000	106.7306	103.6586	500,000
IFB 1/2021/16Y		KE7000002324	25-Jan-21	05-Jan-37	5,634	81,052.52	Fixed	12.2570	11.1800	107.0863	106.8169	103.6586	2,000,000
IFB 1/2021/18Y		KE7000003346	12-Apr-21	21-Mar-39	6,439	81,941.63	Fixed	12.6670	11.4300	111.8960	107.9637	104.4777	1,900,000
CORPORATE BONDS													
CHASE BANK FIXED MEDIUM TER 3													
CHBD.BD.02/06/22-0044-13-5		KES000002104	10-Jun-15	02-Jun-22	303	4,622.40	FIXED	13.2500				100.0000	
REAL PEOPLE MEDIUM TERM NOTE													
RPBD.BD.06/08/18-0046-13.05		KES000002096	10-Aug-18	28-Feb-22	209	267.10	VARIABLE	T.B (91) + 1.00%				90.0000	
RPBD.BD.03/08/20-0047-13.05		KES000003102	10-Aug-15	24-Jul-28	2,547	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	1,193	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	862	2,603.30	FIXED	12.5000				73.1357	
CENTUM REAL ESTATE - ZERO COUPON EQUITY INRF		KE7000002854	16-Dec-20	13-Dec-23	862	354.60	FIXED	12.0000				-	
FAMILY BANK MEDIUM TERM NOTE													
FAMILY FXD		KE7000005095	25-Jun-21	19-Dec-26	1,963	3,999.00	FIXED	13.0000				-	
FAMILY FLR		KE7000005103	25-Jun-21	19-Dec-26	1,963	1.00	VARIABLE	182-Day T-Bill +250bps				-	

Turnover in Bonds	
Today	Previous
1,144,400,000	3,107,200,000

Total Deals	
Today	Previous
87	67

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.

Note:

FR: Floating Rate Treasury Bond **MA**: 12 weeks 91 dev rates Moving Average **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.