nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

August 30, 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 30, 2021
TWO YEAR BONDS													
FXD 1/2021/2Yr		KE7000002217	11-Jan-21	09-Jan-23	497	55,860.26	Fixed	9.4860				100.8770	
FIVE YEAR BONDS													
FXD 3/2016/ 5Yr		KE5000006436	26-Sep-16	20-Sep-21	21	23,051.05	Fixed	13.1120				102.5637	
FXD 1/2017/ 5Yr		KE5000007434	26-Aug-17	22-Aug-22	357	29,599.15	Fixed	12.4650				104.8982	
FXD 2/2017/ 5Yr		KE5000007764	23-Oct-17	17-Oct-22	413	20,712.10	Fixed	12.5170				104.6245	
FXD 1/2018/ 5Yr		KE5000008218	26-Mar-18	20-Mar-23	567	30,795.55	Fixed	12.2950				105.0761	
FXD 1/2019/ 5Yr		KE5000009547	25-Feb-19	19-Feb-24	903	65,082.22	Fixed	11.3040				103.5027	
FXD 2/2018/ 5Yr		KE6000001086	13-May-19	06-May-24	980	39,201.40	Fixed	10.8720				101.9892	
FXD 3/2018/ 5Yr		KE6000005766	16-Dec-19	09-Dec-24	1,197	45,012.60	Fixed	11.6500				103.6253	
FXD1/2020/ 5Yr		KE6000009547	11-May-20	05-May-25	1,344	30,121.88	Fixed	11.6670				103.7292	
TEN YEAR BONDS													
FXD 1/2012/10Yr	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	287	35,273.70	Fixed	12.7050				104.0596	
FXD 1/2013/10Yr	(Re-opened)	KE2000006037	01-Jul-13	19-Jun-23	658	39,248.20	Fixed	12.3710				106.6298	
FXD 1/2014/10Yr	(Re-opened)	KE3000008890	25-May-15	15-Jan-24	868	35,852.15	Fixed	12.1800				105.0704	
FXD 1/2016/10Yr		KE5000006329	29-Aug-16	17-Aug-26	1,813	18,306.45	Fixed	15.0390	11.3000	114.2320	113.9428	113.9632	303,150,000.00
FXD 1/2016/10Yr		KE5000006329	29-Aug-16	17-Aug-26	1,813	18,306.45	Fixed	15.0390	11.0000	115.4588	115.1706	113.9632	100,000,000.00
FXD 1/2017/10Yr		KE5000007327	31-Jul-17	19-Jul-27	2,149	35,174.40	Fixed	12.9660	11.4332	107.6713	106.4246	106.7815	100,000,000.00
FXD 1/2018/10Yr		KE5000008762	27-Aug-18	14-Aug-28	2,541	40,584.60	Fixed	12.6860				110.3451	
FXD 2/2018/10Yr		KE5000009216	17-Dec-18	04-Dec-28	2,653	54,034.49	Fixed	12.5020				102.6440	
FXD 1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	2,723	67,550.29	Fixed	12.4380	12.2500	101.1365	100.8973	102.1212	100,000,000.00
FXD 2/2018/10Yr		KE5000009877	15-Apr-19	02-Apr-29	2,772	51,325.00	Fixed	12.3000				101.1885	
FXD 3/2018/10Yr		KE6000004876	19-Aug-19	06-Aug-29	2,898	45,005.05	Fixed	11.5170				100.8002	
FXD 4/2018/10Yr		KE6000005609	25-Nov-19	12-Nov-29	2,996	69,222.44	Fixed	12.2800				100.3632	
FIFTEEN YEAR BONDS													
FXD1/2007/15Yr		KE1000001345	26-Mar-07	07-Mar-22	189	3,654.60	Fixed	14.5000				104.2729	
FXD2/2007/15Yr		KE1000001352	25-Jun-07	06-Jun-22	280	32,682.60	Fixed	13.5000				105.6632	
FXD3/2007/15Yr	(Re-opened)	KE1000001360	26-Nov-07	07-Nov-22	434	32,958.10	Fixed	12.5000				103.8929	
FXD1/2008/15Yr		KE1000001428	31-Mar-08	13-Mar-23	560	34,789.80	Fixed	12.5000				105.1958	
FXD1/2009/15Yr		KE2000003436	26-Oct-09	07-Oct-24	1,134	31,952.45	Fixed	12.5000				106.5489	
FXD1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	1,288	27,693.90	Fixed	10.2500				100.4270	
FXD2/2010/15Yr	(Re-opened)	KE2000001558	20-Apr-11	09-Dec-25	1,561	24,532.51	Fixed	9.0000				95.0517	
FXD1/2012/15Yr		KE4000003675	24-Sep-12	06-Sep-27	2,196	81,551.44	Fixed	11.0000				97.8191	
FXD1/2013/15Yr	(Re-opened)	KE4000003790	25-Feb-13	07-Feb-28	2,352	49,124.18	Fixed	11.2500				98.6527	
FXD2/2013/15Yr		KE4000003808	29-Apr-13	10-Apr-28	2,415	66,103.06	Fixed	12.0000				101.5569	
FXD1/2018/15Yr		KE5000008432	28-May-18	09-May-33	4,270	76,457.90	Fixed	12.6500				101.4789	
FXD2/2018/15Yr		KE5000008879	22-Oct-18	03-Oct-33	4,417	29,064.35	Fixed	12.7500				101.2412	
FXD1/2019/15Yr		KE5000009430	28-Jan-19	09-Jan-34	4,515	80,809.08	Fixed	12.8570	12.6500	102.4848	101.2486	101.8936	500,000,000.00
FXD1/2019/15Yr		KE5000009430	28-Jan-19	09-Jan-34	4,515	80,809.08	Fixed	12.8570	12.6000	102.7976	101.5614	101.8936	500,000,000.00
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	4,620	64,147.57	Fixed	12.7340				100.7915	
FXD2/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	4,697	50,552.95	Fixed	12.3400				96.2233	
FXD1/2020/15Yr		KE6000007218	25-Feb-20	05-Feb-35	4,907	50,883.00	Fixed	12.7560	12.8250	99.8007	99.5554	100.0340	500,000,000.00
FXD1/2020/15Yr		KE6000007218	25-Feb-20	05-Feb-35	4,907	50,883.00	Fixed	12.7560	12.7000	100.5952	100.3499	100.0340	300,000,000.00
TWENTY YEAR BOND													
FXD1/2008/20Yr	(Re-opened)	KE1000001493	30-Jun-08	08-Jun-28	2,471	38,145.10	Fixed	13.7500				108.4854	
FXD1/2011/20Yr	(Re-opened)	KE2000002176	30-May-11	05-May-31	3,536	33,822.97	Fixed	10.0000				86.9701	
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	01-Nov-32	4,081	56,884.79	Fixed	12.0000				97.5633	
FXD1/2016/20Yr		KE5000006543	26-Sep-16	01-Sep-36	5,481	12,761.20	Fixed	14.0000				97.0053	
FXD1/2018/20Yr		KE5000008325	26-Mar-18	01-Mar-38	6,027	59,079.29	Fixed	13.2000				100.6435	
FXD2/2018/20Yr		KE5000008895	30-Jul-18	05-Jul-38	6,153	88,905.11	Fixed	13.2500				100.4771	
FXD1/2019/20Yr		KE5000009984	15-Apr-19	21-Mar-39	6,412	66,006.45	Fixed	12.8730				97.9446	
FXD1/2021/20Yr		KE7000005210	16-Aug-21	22-Jul-41	7,266	39,539.41	Fixed	13.4440	13.4500	100.4604	99.8433	100.9878	100,000,000.00
FXD1/2021/20Yr		KE7000005210	16-Aug-21	22-Jul-41	7,266	39,539.41	Fixed	13.4440	12.8900	104.4451	103.9280	100.9878	80,100,000.00
TWENTY FIVE YEAR BOND													
FXD1/2010/25Yr	(Re-opened)	KE4000003089	28-Jun-10	28-May-35	5,019	20,192.50	Fixed	11.2500				96.2930	
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	7,938	86,258.15	Fixed	13.4000				100.6206	
FXD1/2021/28Yr		KE7000003652	10-May-21	09-Apr-49	8,988	14,246.10	Fixed	13.9240				103.2547	
THIRTY YEAR BOND													
SDB 1/2011/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,084	28,144.70	Fixed	12.0000				91.1930	
INFRASTRUCTURE BONDS													
IFB 2/2009/12Yr		KE4000003204	07-Dec-09	22-Nov-21	84	5,388.33	Fixed	12.0000				101.5126	
IFB 1/2011/12Yr		KE2000002242	03-Oct-11	18-Sep-23	749	11,735.50	Fixed	12.0000				105.4815	
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	1,477	27,925.35	Fixed	11.0000				103.3444	
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	1,869	27,945.95	Fixed	11.0000				105.6668	
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	02-Dec-24	1,190	25,119.55	Fixed	11.0000				103.8637	
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,023	51,192.20	Fixed	11.0000				104.1991	
IFB 1/2016/9Yr		KE5000004854	23-May-16	12-May-25	1,351	28,035.40	Fixed	12.5000				106.8149	
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	06-Oct-31	3,689	40,029.65	Fixed	12.0000				103.6760	
IFB 1/2017/12Yr		KE5000006980	27-Feb-17	12-Feb-29	2,723	14,330.40	Fixed	12.5000				109.2570	
IFB 1/2017/7Yr		KE5000007388	27-Nov-17	16-Nov-24	1,178	41,469.45	Fixed	12.5000				106.0594	
IFB 1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,151	41,184.80	Fixed	12.5000				104.3762	
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,265	36,787.30	Fixed	11.9500				105.0157	
IFB 1/2019/20Yr		KE5000009760	25-Mar-19	22-Feb-44	8,211	16,828.65	Fixed	12.2000				99.2726	
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	5,152	71,028.55	Fixed	11.7500				99.6529	
IFB 1/2020/9Yr		KE6000009430	15-Apr-20	02-Apr-29	2,772	74,397.29	Fixed	10.8500				99.5716	
IFB 1/2020/6Yr		KE6000008653	03-Jun-20	25-May-26	1,729	19,275.46	Fixed	10.2000				103.4945	
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,633	78,639.89	Fixed	10.9000				103.4544	
IFB 1/2021/16Yr		KE7000003204	25-Jan-21	05-Jan-37	5,607	81,052.52	Fixed	12.2570				106.1699	
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	6,412	81,941.63	Fixed	12.6670	12.0250	108.8954	103.9887	102.5490	50,000,000.00
BONDS SELL/BUY BACK TRANSACTIONS													
FXD1/2020/ 5Yr		KE6000009547	11-May-20	09-May-25	1,344	30,121.88	Fixed	11.6670	10.4000	107.3590	103.7692	103.7292	500,000,000.00
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD 2/2017/ 5Yr		KE5000007764	23-Oct-17	17-Oct-22	413	20,712.10	Fixed	12.5170	9.4000	107.8271	103.2536	104.6245	15,000,000.00
FXD 2/2017/ 5Yr		KE5000007764	23-Oct-17	17-Oct-22	413	20,712.10	Fixed	12.5170	8.0000	109.3809	104.7730	104.6245	15,000,000.00
FXD 1/2019/ 5Yr		KE5000009547	25-Feb-19	19-Feb-24	903	65,082.22	Fixed	11.3040	10.2000	102.5793	102.3619	103.5027	11,000,000.00
FXD 1/2019/ 5Yr		KE5000009547	25-Feb-19	19-Feb-24	903	65,082.22	Fixed	11.3040	9.7000	103.7023	103.4539	103.5027	11,000,000.00
FXD 1/2013/10Yr	(Re-opened)	KE2000006037	01-Jul-13	19-Jun-23	658	39,248.20	Fixed	12.3710	9.8000	106.5107	104.1317	106.6298	30,000,000.00
FXD 1/2013/10Yr	(Re-opened)	KE2000006037	01-Jul-13	19-Jun-23	658	39,248.20	Fixed	12.3710	9.0000	107.8835	105.4705	106.6298	30,000,000.00
FXD 1/2017/10Yr		KE5000007327	31-Jul-17	19-Jul-27	2,149	35,174.40	Fixed	12.9660	13.1000	100.6757	99.4290	106.7815	2,600,000.00
FXD 1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	2,723	67,550.29	Fixed	12.4380	11.3000	105.8785	105.6393	102.1212	2,000,000.00
FXD 3/2018/10Yr		KE6000004876	19-Aug-19	06-Aug-29	2,898	45,005.05	Fixed	11.5170	11.7100	99.4493	99.0063	100.8002	100,000.00
FXD 3/2018/10Yr		KE6000004876	19-Aug-19	06-Aug-29	2,898	45,005.05	Fixed	11.5170	11.3500	101.2404	100.7974	100.8002	3,000,000.00
FXD 3/2018/10Yr		KE6000004876	19-Aug-19	06-Aug-29	2,898	45,005.05	Fixed	11.5170	11.3200	101.4478	101.0048	100.8002	1,000,000.00
FXD1/2007/15Yr	(Re-opened)	KE1000001360	26-Nov-07	07-Nov-22	434	32,958.10	Fixed	12.5000	9.5000	107.1199	103.2737	103.8929	10,000,000.00
FXD3/2007/15Yr	(Re-opened)	KE1000001360	26-Nov-07	07-Nov-22	434	32,958.10	Fixed	12.5000	8.6150	108.1295	104.2833	103.8929	10,500,000.00
FXD3/2007/15Yr	(Re-opened)	KE1000001360	26-Nov-07	07-Nov-22	434	32,958.10	Fixed	12.5000	8.2000	108.6318	104.7513	103.8929	10,000,000.00
FXD1/2019/15Yr		KE5000009430	28-Jan-19	09-Jan-34	4,515	80,809.08	Fixed	12.8570	12.1300	105.8096	104.5734	101.8936	3,000,000.00
FXD2/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	4,697	50,552.95	Fixed	12.3400	12.7000	98.9013	97.7148	96.2233	5,000,000.00
FXD1/2008/20Yr	(Re-opened)	KE1000001493	30-Jun-08	08-Jun-28	2,471	38,145.10	Fixed	13.7500	12.0900	110.4011	107.4924	108.4854	150,000.00
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	01-Nov-32	4,081	56,884.79	Fixed	12.0000	12.0400	103.1760	99.7145	97.5633	11,000,000.00
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	01-Nov-32	4,081	56,884.79	Fixed	12.0000	12.0264	103.2587	99.7972	97.5633	31,000,000.00
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	01-Nov-32	4,081	56,884.79	Fixed	12.0000	11.8500	104.3370	100.8755	97.5633	1,000,000.00
FXD1/2019/20Yr		KE5000009984	15-Apr-19	21-Mar-39	6,412	66,006.45	Fixed	12.8730	12.5200	107.4038	102.4526	97.9446	47,000,000.00
FXD1/2021/20Yr		KE7000005210	16-Aug-21	22-Jul-41	7,266	39,539.41	Fixed	13.4440	12.9200	104.2248	103.7077	100.9878	19,200,000.00
FXD1/2021/20Yr		KE7000005210	16-Aug-21	22-Jul-41	7,266	39,539.41	Fixed	13.4440	12.6533	106.2118	105.6947	100.9878	300,000.00
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	7,938	86,258.15	Fixed	13.4000	13.6500	100.7961	98.2192	100.6206	4,600,000.00
IFB 1/2011/12Yr		KE2000002242	03-Oct-11	18-Sep-23	749	11,735.50	Fixed	12.0000	8.7000	109.4921	104.1844	105.4815	17,350,000.00
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	1,477	27,925.35	Fixed	11.0000	10.2300	106.2515	101.3861	103.3444	19,300,000.00
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	1,477	27,925.35	Fixed	11.0000	9.8000	107.0530	102.1876	103.3444	18,500,000.00
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	02-Dec-24	1,190	25,119.55	Fixed	11.0000	9.8000	104.8672	102.3287	103.8637	12,400,000.00
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,023	51,192.20	Fixed	11.0000	10.0300	107.6914	102.8260	104.1991	1,700,000.00
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,023	51,192.20	Fixed	11.0000	9.6000	112.0914	107.2260	104.1991	3,100,000.00
IFB 1/2016/9Yr		KE5000004854	23-May-16	12-May-25	1,351	28,035.40	Fixed	12.5000	8.5200	114.1840	110.5782	106.8149	3,000,000.00
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	06-Oct-31	3,689	40,029.65	Fixed	12.0000	11.3400	106.9611	102.5765	103.6760	100,000.00
IFB 1/2017/7Yr		KE5000007388	27-Nov-17	16-Nov-24	1,178	41,469.45	Fixed	12.5000	9.8000	108.5213	105.1559	106.0594	12,000,000.00
IFB 1/2018/18Yr		KE5000008093	29-Jan-18	10-Jan-33	4,151	41,184.80	Fixed	12.5000	11.1000	109.0549	107.8530	104.3762	23,000,000.00
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,265	36,787.30	Fixed	11.9500	11.6966	104.8631	101.4360	105.0157	6,000,000.00
IFB 1/2019/20Yr		KE5000009760	25-Mar-19	22-Feb-44	8,211	16,828.65	Fixed	12.2000	12.3464	104.3630	99.9908	99.2726	700,000.00
IFB 1/2019/20Yr		KE5000009760	25-Mar-19	22-Feb-44	8,211	16,828.65	Fixed	12.2000	12.2250	105.2031	99.8069	99.2726	1,000,000.00
IFB 1/2020/9Yr		KE6000009430	15-Apr-20	02-Apr-29	2,772	74,397.29	Fixed	10.8500	11.1500	102.9538	98.7807	99.5716	1,000,000.00
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,633	78,639.89	Fixed	10.9000	11.0116	99.6259	99.4163	103.4544	2,000,000.00
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,633	78,639.89	Fixed	10.9000	10.5000	102.1840	101.9744	103.4544	200,000.00
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,633	78,639.89	Fixed	10.9000	10.2600	103.3986	103.1890	103.4544	2,000,000.00
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,633	78,639.89	Fixed	10.9000	10.2000	103.7055	103.4959	103.4544	10,000,000.00
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,633	78,639.89	Fixed	10.9000	10.1000	104.2198	104.0102	103.4544	200,000.00
IFB 1/2021/16Yr		KE7000003204	25-Jan-21	05-Jan-37	5,607	81,052.52	Fixed	12.2570	11.8000	103.9543	102.7757	106.1699	15,000,000.00
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	6,412	81,941.63	Fixed	12.6670	11.6000	111.6665	106.7946	102.5490	500,000.00
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	6,412	81,941.63	Fixed	12.6670	11.5800	111.8014	106.9295	102.5490	7,500,000.00
CORPORATE BONDS													
CHASE BANK FIXED MEDIUM TER S													
CHBD BO 02/06/22-0044-13.5		KE5000002104	10-Jun-15	02-Jun-22	276	4,822.40	FIXED	13.2500				100.0000	
REAL PEOPLE MEDIUM TERM NOTE													
RPBD BO 09/08/18-0046-13.65		KE5000002096	10-Aug-15	28-Feb-22	182	267.10	VARIABLE	T.B (91) + 1.00%				90.0000	
RPBD BO 03/08/20-0047-13.65		KE5000003102	10-Aug-15	24-Jul-28	2,520	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	1,166	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	835	2,603.30	FIXED	12.5000				68.5923	
CENTUM REAL ESTATE - ZERO COUPON FOLIETY I INKF		KE7000002654	16-Dec-20	13-Dec-23	835	354.60	FIXED	12.0000				-	
FAMILY BANK MEDIUM TERM NOTE													
FAMILY FXD		KE7000005095	25-Jun-21	19-Dec-26	1,936	3,999.00	FIXED	13.0000				-	
FAMILY FLR		KE7000005103	25-Jun-21	19-Dec-26	1,936	1.00	VARIABLE	182-Day T-Bill +250bps				-	

Turnover in Bonds	
Today	Previous
3,163,150,000	2,244,400,000

Total Deals	
Today	Previous
-	119

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 Maxima 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.