nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

July 8, 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													July 8, 2021
TWO YEAR BONDS													
FXD 1/2021/2Yr		KE7000002217	11-Jan-21	09-Jan-23	550	55,860.26	Fixed	9.4860				100.9224	
FIVE YEAR BONDS													
FXD 2/2016/ 5Yr		KE5000005107	25-Jul-16	19-Jul-21	11	24,395.30	Fixed	14.0690				100.3523	
FXD 3/2016/ 5Yr		KE5000006436	26-Sep-16	20-Sep-21	74	23,051.05	Fixed	13.1120				102.5637	
FXD 1/2017/ 5Yr		KE5000007434	28-Aug-17	22-Aug-22	410	28,599.15	Fixed	12.4650				103.2998	
FXD 2/2017/ 5Yr		KE5000007764	23-Oct-17	17-Oct-22	466	20,712.10	Fixed	12.5170				103.8695	
FXD 1/2018/ 5Yr		KE5000008218	26-Mar-18	20-Mar-23	620	30,795.55	Fixed	12.2990				105.0761	
FXD 1/2019/ 5Yr		KE5000009547	25-Feb-19	19-Feb-24	956	65,082.22	Fixed	11.3040				102.9361	
FXD 2/2019/ 5Yr		KE6000001596	13-May-19	06-May-24	1,033	39,201.40	Fixed	10.8720				101.4706	
FXD 3/2019/ 5Yr		KE6000005766	16-Dec-19	09-Dec-24	1,250	45,012.60	Fixed	11.4920				103.5251	
FXD1/2020/ 5Yr		KE6000008547	11-May-20	05-May-25	1,397	30,121.88	Fixed	11.6670	10.3500	105.9449	104.0538	103.8810	200,000,000.00
TEN YEAR BONDS													
FXD 1/2012/10Yr	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	340	35,273.70	Fixed	12.7050				103.1641	
FXD 1/2013/10Yr	(Re-opened)	KE2000006037	01-Jul-13	19-Jun-23	711	39,249.20	Fixed	12.3710				105.1541	
FXD 1/2014/10Yr	(Re-opened)	KE3000008890	25-May-15	15-Jan-24	921	35,852.15	Fixed	12.1800				104.8394	
FXD 1/2016/10Yr		KE5000006329	29-Aug-16	17-Aug-26	1,866	18,306.45	Fixed	15.0390	11.0800	120.7547	115.1357	114.6376	400,000,000.00
FXD 1/2017/10Yr		KE5000007327	31-Jul-17	19-Jul-27	2,202	35,174.40	Fixed	12.9660				106.5033	
FXD 1/2018/10Yr		KE5000008762	27-Aug-18	14-Aug-28	2,594	40,584.60	Fixed	12.6860				103.9222	
FXD 2/2018/10Yr		KE5000009216	17-Dec-18	04-Dec-28	2,706	54,034.49	Fixed	12.5020				102.6440	
FXD 1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	2,776	67,555.28	Fixed	12.4380	12.1000	106.2656	101.6184	102.2290	200,000,000.00
FXD 2/2019/10Yr		KE5000009877	15-Apr-19	02-Apr-29	2,825	51,325.00	Fixed	12.3000	12.0000	104.3832	101.4434	101.4441	1,000,000,000.00
FXD 3/2019/10Yr		KE6000004876	19-Aug-19	06-Aug-29	2,951	45,005.05	Fixed	11.5170				104.3653	
FXD 4/2019/10Yr		KE6000005659	25-Nov-19	12-Nov-29	3,049	68,222.44	Fixed	12.2800				101.3558	
FXD 4/2019/10Yr		KE6000005659	25-Nov-19	12-Nov-29	3,049	69,222.44	Fixed	12.2800	11.4559	105.8505	104.3324	101.3558	85,000,000.00
FIFTEEN YEAR BONDS													
FXD1/2007/15Yr		KE1000001345	26-Mar-07	07-Mar-22	242	3,654.60	Fixed	14.5000				104.2729	
FXD2/2007/15Yr		KE1000001352	25-Jun-07	06-Jun-22	333	32,682.60	Fixed	13.5000				105.6632	
FXD3/2007/15Yr	(Re-opened)	KE1000001360	26-Nov-07	07-Nov-22	487	32,958.10	Fixed	12.5000				103.8928	
FXD1/2008/15Yr		KE4000001428	31-Mar-08	19-Mar-23	613	34,789.80	Fixed	12.5000				104.2616	
FXD1/2009/15Yr		KE4000003436	26-Oct-09	07-Oct-24	1,187	31,852.45	Fixed	12.5000				106.0587	
FXD1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	1,341	27,693.90	Fixed	10.2000				99.8177	
FXD2/2010/15Yr	(Re-opened)	KE2000001558	25-Apr-11	08-Dec-25	1,614	24,532.01	Fixed	9.0000				93.8236	
FXD1/2012/15Yr		KE4000003675	24-Sep-12	06-Sep-27	2,251	51,499.91	Fixed	11.0000				97.7878	
FXD1/2013/15Yr	(Re-opened)	KE4000003780	25-Feb-13	07-Feb-28	2,405	49,124.18	Fixed	11.2000				98.1635	
FXD2/2013/15Yr		KE4000003808	29-Apr-13	10-Apr-28	2,468	66,103.06	Fixed	12.0000				102.2799	
FXD1/2018/15Yr		KE5000008432	28-May-18	09-May-33	4,323	49,254.85	Fixed	12.6500				99.2071	
FXD2/2018/15Yr		KE5000008879	22-Oct-18	03-Oct-33	4,470	29,064.35	Fixed	12.7500				101.2412	
FXD1/2019/15Yr		KE5000009430	28-Jan-19	09-Jan-34	4,568	80,809.08	Fixed	12.8570				100.6749	
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	4,673	64,147.57	Fixed	12.7340				102.7243	
FXD3/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	4,750	50,552.95	Fixed	12.3450				97.6625	
FXD1/2020/15Yr		KE6000007218	25-Feb-20	05-Feb-35	4,960	50,883.00	Fixed	12.7560	12.6000	104.4481	99.6821	100.9617	400,000,000.00
TWENTY YEAR BOND													
FXD1/2008/20Yr	(Re-opened)	KE1000001493	30-Jun-08	05-Jun-28	2,524	38,145.10	Fixed	13.7500				108.9203	
FXD1/2011/20Yr	(Re-opened)	KE2000002176	30-May-11	05-May-31	3,588	33,822.97	Fixed	10.0000				109.1227	
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	01-Nov-32	4,134	48,506.49	Fixed	12.0000				96.9140	
FXD1/2014/20Yr		KE5000006543	26-Sep-16	01-Sep-36	5,534	12,761.20	Fixed	14.0000				97.0053	
FXD1/2016/20Yr		KE5000008325	26-Mar-18	01-Mar-38	6,080	59,078.29	Fixed	13.2000				101.8148	
FXD2/2016/20Yr		KE5000008655	30-Jul-18	05-Jul-38	6,208	88,935.11	Fixed	13.2000				100.9958	
FXD1/2018/20Yr		KE5000009984	15-Apr-19	21-Mar-39	6,465	36,960.70	Fixed	12.8730	13.2000	100.8041	97.7273	99.7633	150,000,000.00
FXD1/2019/20Yr		KE5000009984	15-Apr-19	21-Mar-39	6,465	36,960.70	Fixed	12.8730	13.1500	101.1386	98.0618	99.7633	100,000,000.00
TWENTY FIVE YEAR BOND													
FXD1/2019/25Yr	(Re-opened)	KE4000003089	28-Jun-19	28-May-35	5,072	20,192.50	Fixed	11.2500				91.2199	
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	7,991	86,258.15	Fixed	13.4000				106.6813	
FXD1/2021/25Yr		KE7000003652	10-May-21	09-Apr-46	9,041	19,281.84	Fixed	13.9240				109.9948	
THIRTY YEAR BOND													
SDB 1/2011/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,137	28,144.70	Fixed	12.0000				91.1930	
INFRASTRUCTURE BONDS													
IFB 2/2009/12Yr		KE4000003204	07-Dec-09	22-Nov-21	137	5,388.33	Fixed	12.0000				101.5126	
IFB 1/2011/12Yr		KE2000002242	03-Oct-11	18-Sep-23	802	11,735.50	Fixed	12.0000				105.4815	
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	1,530	27,605.35	Fixed	11.0000				102.6727	
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	1,922	27,045.95	Fixed	11.0000	9.9000	105.5105	103.0929	103.7378	250,000,000.00
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	02-Dec-24	1,243	25,119.55	Fixed	11.0000				102.1055	
IFB 1/2015/12Yr		KE4000001563	30-Mar-15	15-Mar-27	2,078	51,192.20	Fixed	11.0000				103.3619	
IFB 1/2016/9Yr		KE5000004654	23-May-16	12-May-25	1,404	28,035.40	Fixed	12.5000				108.8149	
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	06-Oct-31	3,742	40,029.65	Fixed	12.0000				104.9679	
IFB 1/2017/12Yr		KE5000006980	27-Feb-17	12-Feb-29	2,776	14,330.40	Fixed	12.5000				109.2570	
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	18-Nov-24	1,229	41,469.45	Fixed	12.5000				107.3798	
IFB 1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,204	41,184.80	Fixed	12.5000	11.3500	112.0831	106.4512	107.3159	238,500,000.00
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,318	36,787.30	Fixed	11.9500				101.4484	
IFB 1/2019/25Yr		KE5000009760	25-Mar-19	22-Feb-44	8,264	16,828.65	Fixed	12.2000				100.3077	
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	5,205	71,028.55	Fixed	11.7500	11.7500	102.3163	99.6598	100.2713	5,000,000.00
IFB 1/2020/9Yr		KE6000009430	15-Apr-20	02-Apr-29	2,825	74,397.28	Fixed	10.8500	10.9000	102.3532	99.7599	100.2720	25,000,000.00
IFB 1/2020/9Yr		KE6000009430	15-Apr-20	02-Apr-29	2,825	74,397.28	Fixed	10.8500	10.0000	106.1229	103.5296	100.2720	11,350,000.00
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,686	78,639.89	Fixed	10.9000	10.6500	105.2932	101.2207	103.7887	49,900,000.00
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,686	78,639.89	Fixed	10.9000	10.1200	108.0132	103.9407	103.7887	1,000,000.00
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,686	78,639.89	Fixed	10.9000	10.1000	108.1178	104.0453	103.7887	11,100,000.00
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	6,465	81,841.63	Fixed	12.6670	12.1000	106.5392	103.5116	104.6522	5,000,000.00
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	6,465	81,841.63	Fixed	12.6670	11.6800	109.3075	106.2799	104.6522	800,000.00
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	6,465	81,841.63	Fixed	12.6670	11.6000	109.8480	106.8204	104.6522	700,000.00
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	6,465	81,841.63	Fixed	12.6670	11.5000	110.5298	107.5022	104.6522	3,300,000.00
CORPORATE BONDS													
CHASE BANK FIXED MEDIUM TER S													
CHBD.BD.02/06/22-0044-13.5		KE5000002104	10-Jun-15	02-Jun-22	329	4,822.40	FIXED	13.2500				100.0000	
SEAL PEOPLE MEDIUM TERM NOTE													
SPBD.BD.06/08/18-0046-13.65		KE5000002096	10-Aug-15	28-Feb-22	235	1,301.10	T.B (91) + 1.00%					90.0000	
SPBD.BD.03/08/20-0047-13.65		KE5000003102	10-Aug-18	24-Jul-28	2,573	1,301.10	T.B (91) + 1.00%					101.5187	
ACORN GREEN BOND MEDIUM TERM NOTE													
ACORN FXD		KE6000007093	08-Nov-19	08-Nov-24	1,219	2,401.40	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	888	2,603.30	FIXED	12.5000				73.1357	
CENTUM REAL ESTATE - ZERO COUPON FOLIO 1 INKF		KE7000002654	16-Dec-20	13-Dec-23	888	2,603.30	FIXED	12.0000				-	
FAMILY BANK MEDIUM TERM NOTE													
FAMILY FXD		KE7000005095	25-Jun-21	18-Dec-26	1,989	4,000.00	FIXED	13.0000				-	

Turnover in Bonds	
Today	Previous
5,800,400,000	3,345,550,000

Total Deals	
Today	Previous
126	58

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 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.