nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

July 9, 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 9, 2021
TWO YEAR BONDS													
FXD 1/2021/2Yr		KE7000002217	11-Jan-21	09-Jan-23	549	55,860.26	Fixed	9.4860				100.9224	
FIVE YEAR BONDS													
FXD 2/2016/ 5Yr		KE5000005107	25-Jul-16	19-Jul-21	10	24,395.30	Fixed	14.0690				100.3523	
FXD 3/2016/ 5Yr		KE5000006436	26-Sep-16	20-Sep-21	73	23,051.05	Fixed	13.1120				102.5637	
FXD 1/2017/ 5Yr		KE5000007434	28-Aug-17	22-Aug-22	409	29,599.15	Fixed	12.4650				103.2998	
FXD 2/2017/ 5Yr		KE5000007764	23-Oct-17	17-Oct-22	465	20,712.10	Fixed	12.5170				103.8695	
FXD 1/2018/ 5Yr		KE5000008218	26-Mar-18	20-Mar-23	619	30,795.55	Fixed	12.2990				105.0761	
FXD 1/2019/ 5Yr		KE5000009547	25-Feb-19	19-Feb-24	955	65,082.22	Fixed	11.3040	10.2000	106.7147	102.4602	102.9361	314,600,000.00
FXD 2/2019/ 5Yr		KE6000001596	13-May-19	06-May-24	1,032	39,201.40	Fixed	10.8720				101.4706	
FXD 3/2019/ 5Yr		KE6000001766	16-Dec-19	09-Dec-24	1,249	45,012.60	Fixed	11.4920				103.5251	
FXD1/2020/ 5Yr		KE6000008547	11-May-20	05-May-25	1,396	30,121.88	Fixed	11.6670				104.0538	
TEN YEAR BONDS													
FXD 1/2012/10Yr	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	339	35,273.70	Fixed	12.7050				103.1641	
FXD 1/2013/10Yr	(Re-opened)	KE2000006037	01-Jul-13	19-Jun-23	710	39,249.22	Fixed	12.3710	9.6000	106.4235	104.8117	105.1541	300,000,000.00
FXD 1/2014/10Yr	(Re-opened)	KE3000008890	25-May-15	15-Jan-24	920	35,852.15	Fixed	12.1800				104.8394	
FXD 1/2016/10Yr		KE5000006329	29-Aug-16	17-Aug-26	1,865	18,306.45	Fixed	15.0390				115.1357	
FXD 1/2017/10Yr		KE5000007327	31-Jul-17	19-Jul-27	2,201	35,114.40	Fixed	12.9660				106.9033	
FXD 1/2018/10Yr		KE5000008762	27-Aug-18	14-Aug-28	2,593	40,584.60	Fixed	12.6860				103.9222	
FXD 2/2018/10Yr		KE5000009216	17-Dec-18	04-Dec-28	2,705	54,034.49	Fixed	12.5020				102.6440	
FXD 1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	2,775	67,555.28	Fixed	12.4380	12.1000	106.2999	101.6186	101.6184	270,000,000.00
FXD 2/2019/10Yr		KE5000009877	15-Apr-19	02-Apr-29	2,824	51,325.00	Fixed	12.3000				101.4434	
FXD 3/2019/10Yr		KE6000004876	19-Aug-19	06-Aug-29	2,950	45,005.05	Fixed	11.5170				104.3653	
FXD 4/2019/10Yr		KE6000005659	25-Nov-19	12-Nov-29	3,048	68,222.44	Fixed	12.2800				104.3324	
FIFTEEN YEAR BONDS													
FXD1/2007/15Yr		KE1000001345	26-Mar-07	07-Mar-22	241	3,654.60	Fixed	14.5000				104.2729	
FXD2/2007/15Yr		KE1000001352	25-Jun-07	06-Jun-22	332	32,682.60	Fixed	13.5000				105.6632	
FXD3/2007/15Yr	(Re-opened)	KE1000001360	26-Nov-07	07-Nov-22	486	32,958.10	Fixed	12.5000				103.8929	
FXD1/2008/15Yr		KE1000001428	31-Mar-08	13-Mar-23	612	34,789.80	Fixed	12.5000				104.2516	
FXD1/2009/15Yr		KE4000003456	26-Oct-09	07-Oct-24	1,186	31,952.45	Fixed	12.5000				106.0587	
FXD1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	1,340	27,693.90	Fixed	10.2500				99.8177	
FXD2/2010/15Yr	(Re-opened)	KE2000001558	20-Apr-11	06-Dec-25	1,613	24,532.51	Fixed	9.0000				93.8236	
FXD1/2012/15Yr		KE4000003675	24-Sep-12	06-Sep-27	2,250	51,459.91	Fixed	11.0000				97.7878	
FXD1/2013/15Yr	(Re-opened)	KE4000003780	25-Feb-13	07-Feb-28	2,404	49,124.18	Fixed	11.2500	11.7400	102.2149	97.7644	98.1635	1,200,000,000.00
FXD2/2013/15Yr		KE4000003808	29-Apr-13	10-Apr-28	2,467	66,103.06	Fixed	12.0000				102.2766	
FXD1/2018/15Yr		KE5000008432	28-May-18	09-May-33	4,322	49,254.85	Fixed	12.6500	9.0750	109.1831	105.1996	99.2071	500,000,000.00
FXD2/2018/15Yr		KE5000008679	22-Oct-18	03-Oct-33	4,469	29,064.35	Fixed	12.7500				101.2412	
FXD1/2019/15Yr		KE5000009430	28-Jan-19	09-Jan-34	4,567	80,809.08	Fixed	12.8570				100.6749	
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	4,672	64,147.57	Fixed	12.7340				102.7243	
FXD3/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	4,749	50,552.95	Fixed	12.3450				97.6625	
FXD1/2020/15Yr		KE6000007218	25-Feb-20	05-Feb-35	4,959	50,883.00	Fixed	12.7560	12.6000	105.7684	100.9674	99.6821	600,000,000.00
TWENTY YEAR BOND													
FXD1/2006/20Yr	(Re-opened)	KE1000001493	30-Jun-06	05-Jun-26	2,523	38,145.10	Fixed	13.7500				108.9203	
FXD2/2011/20Yr	(Re-opened)	KE2000002176	30-May-11	05-May-31	3,587	33,822.97	Fixed	10.0000	12.4500	87.7318	86.2758	109.1227	840,000,000.00
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	01-Nov-32	4,133	56,884.79	Fixed	12.0000	12.5500	98.4275	96.6802	96.9140	100,000,000.00
FXD1/2016/20Yr		KE5000006543	26-Sep-16	01-Sep-36	5,533	12,761.20	Fixed	14.0000				97.0053	
FXD1/2018/20Yr		KE5000008325	26-Mar-18	01-Mar-38	6,079	59,078.28	Fixed	13.2000				101.8148	
FXD2/2018/20Yr		KE5000008655	30-Jul-18	05-Jul-38	6,205	88,905.11	Fixed	13.2000	13.1000	106.6412	100.6577	100.9958	100,000,000.00
FXD3/2018/20Yr		KE5000008965	30-Jul-18	05-Jul-38	6,205	88,905.11	Fixed	13.2000				100.9958	
FXD1/2019/20Yr		KE5000009984	15-Apr-19	21-Mar-39	6,464	66,006.45	Fixed	12.8730				98.0618	
TWENTY FIVE YEAR BOND													
FXD1/2019/25Yr	(Re-opened)	KE4000003089	25-Jun-19	28-May-35	5,071	20,192.50	Fixed	11.2500				91.2199	
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	7,990	86,258.15	Fixed	13.4000				106.6813	
FXD1/2021/25Yr		KE7000003652	10-May-21	09-Apr-46	9,040	19,281.84	Fixed	13.9240				109.9948	
THIRTY YEAR BOND													
SDB 1/2011/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,136	28,144.70	Fixed	12.0000				91.1930	
INFRASTRUCTURE BONDS													
IFB 2/2008/12Yr		KE4000003204	07-Dec-09	22-Nov-21	136	5,388.33	Fixed	12.0000				101.5126	
IFB 1/2011/12Yr		KE2000002242	03-Oct-11	18-Sep-23	801	11,736.92	Fixed	12.0000				105.4815	
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	1,529	27,925.35	Fixed	11.0000				102.0727	
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	1,921	27,846.95	Fixed	11.0000	9.6500	106.3534	103.8149	103.0929	250,000,000.00
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	02-Dec-24	1,242	25,119.55	Fixed	11.0000				102.1055	
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,075	51,192.20	Fixed	11.0000				103.3619	
IFB 1/2016/9Yr		KE5000004854	23-Mar-16	12-Mar-25	1,403	28,035.40	Fixed	12.5000				108.8149	
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	06-Oct-31	3,741	40,029.65	Fixed	12.0000				104.6679	
IFB 1/2017/12Yr		KE5000006980	27-Feb-17	12-Feb-29	2,775	14,330.40	Fixed	12.5000				109.2570	
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	16-Nov-24	1,228	41,469.45	Fixed	12.5000				107.3798	
IFB 1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,203	41,184.80	Fixed	12.5000	11.1950	113.0350	107.3688	106.4512	240,000,000.00
IFB 1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,203	41,184.80	Fixed	12.5000	11.0000	114.2063	108.5401	106.4512	420,000,000.00
IFB 1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,203	41,184.80	Fixed	12.5000				106.4512	
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,317	36,787.30	Fixed	11.9500				101.4484	
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,317	36,787.30	Fixed	11.9500				101.4484	
IFB 1/2019/20Yr		KE5000009750	25-Mar-19	22-Feb-44	8,263	16,828.05	Fixed	12.2000				100.3077	
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	5,204	71,028.55	Fixed	11.7500				100.2713	
IFB 1/2020/9Yr		KE6000009430	15-Apr-20	02-Apr-29	2,824	74,397.29	Fixed	10.8500				100.4777	
IFB 1/2020/9Yr		KE6000009430	15-Apr-20	02-Apr-29	2,824	74,397.29	Fixed	10.8500				100.4777	
IFB 1/2020/9Yr		KE6000009430	15-Apr-20	02-Apr-29	2,824	74,397.29	Fixed	10.8500				100.4777	
IFB 1/2020/8Yr		KE6000009853	03-Jun-20	29-May-28	1,781	19,275.46	Fixed	10.2000				101.7848	
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,685	78,639.89	Fixed	10.9000	10.8250	104.4475	100.3450	99.8490	300,000,000.00
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,685	78,639.89	Fixed	10.9000	10.5500	105.8285	101.7260	99.8490	50,000,000.00
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	5,659	81,052.52	Fixed	12.2570	11.8500	106.0468	102.4907	102.1772	140,000,000.00
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	5,659	81,052.52	Fixed	12.2570	11.8000	106.3613	102.8052	102.1772	100,000,000.00
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	5,659	81,052.52	Fixed	12.2570	11.7500	106.6773	103.1212	102.1772	53,500,000.00
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	5,659	81,052.52	Fixed	12.2570	11.7000	106.9948	103.4387	102.1772	80,000,000.00
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	6,464	81,941.63	Fixed	12.6670	11.4100	111.1831	108.1207	104.4871	90,000,000.00
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD 1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	2,775	67,555.29	Fixed	12.4380	12.2000	105.8068	101.1255	101.6184	11,000,000.00
FXD 4/2019/10Yr		KE6000005659	25-Nov-19	12-Nov-29	3,048	68,222.44	Fixed	12.2800	12.5400	100.1922	98.6403	104.3324	2,500,000.00
FXD2/2013/15Yr		KE4000003808	29-Apr-13	10-Apr-28	2,467	66,103.06	Fixed	12.0000	12.0100	102.5817	99.9114	102.2766	1,000,000.00
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	4,672	64,147.57	Fixed	12.7340	12.9000	101.0270	98.9280	102.7243	200,000.00
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	01-Nov-32	4,133	56,884.79	Fixed	12.0000	12.0600	101.3453	99.5980	96.9140	3,100,000.00
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	01-Nov-32	4,133	56,884.79	Fixed	12.0000	11.8600	102.5731	100.8258	96.9140	600,000.00
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	01-Nov-32	4,133	56,884.79	Fixed	12.0000	11.8500	102.6351	100.8878	96.9140	12,900,000.00
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	01-Nov-32	4,133	56,884.79	Fixed	12.0000	11.8400	102.6971	100.9498	96.9140	10,000,000.00
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	01-Nov-32	4,133	56,884.79	Fixed	12.0000	11.8100	102.8835	101.1362	96.9140	1,000,000.00
FXD2/2018/20Yr		KE5000008655	30-Jul-18	05-Jul-38	6,205	88,905.11	Fixed	13.2000	12.9582	107.6124	101.6289	100.9958	750,000.00
FXD1/2019/20Yr		KE5000009984	15-Apr-19	21-Mar-39	6,464	66,006.45	Fixed	12.8730	12.8000	103.5696	100.6574	98.0618	49,000,000.00
FXD1/2019/20Yr		KE5000009984	15-Apr-19	21-Mar-39	6,464	66,006.45	Fixed	12.8730	12.6700	104.4842	101.3720	98.0618	4,000,000.00
FXD1/2019/20Yr		KE5000009984	15-Apr-19	21-Mar-39	6,464	66,006.45	Fixed	12.8730	12.6200	104.8396	101.7274	98.0618	15,000,000.00
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	7,990	86,258.15	Fixed	13.4000	13.9000	97.2340	96.5114	106.6813	50,000.00
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	7,990	86,258.15	Fixed	13.4000	12.8825	104.4021	103.7395	106.6813	900,000.00
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	7,990	86,258.15	Fixed	13.4000	12.8694	104.5000	103.8374	106.6813	3,000,000.00
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	1,529	27,925.35	Fixed	11.0000	8.5400	106.1832	104.8892	102.0727	7,000,000.00
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,075	51,192.20	Fixed	11.0000	9.4200	108.1057	104.8117	103.3619	100,000.00
IFB 1/2017/12Yr		KE5000006980	27-Feb-17	12-Feb-29	2,775	14,330.40	Fixed	12.5000	9.5253	114.4464	109.7417	109.2570	1,050,000.00
IFB 1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,203	41,184.80	Fixed	12.5000	10.9000	114.8142	109.1480	106.4512	10,000,000.00
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,317	36,787.30	Fixed	11.9500	12.0000	101.4144	99.6744	101.4484	200,000.00
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,317	36,787.30	Fixed	11.9500	11.2600	106.8405	104.1005	101.4484	2,000,000.00
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	5,204	71,028.55	Fixed	11.7500	11.9800	100.9351	98.5464	100.2713	1,000,000.00
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	5,204	71,028.55	Fixed	11.7500	11.5000	104.0148	101.5292	100.2713	7,500,000.00
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	5,204	71,028.55	Fixed	11.7500	11.0500	106.8396	104.4509	100.2713	3,300,000.00
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	5,204	71,028.55	Fixed	11.7500	11.0000	107.1717	104.7830	100.2713	30,000,000.00
IFB 1/2020/9Yr		KE6000009430	15-Apr-20	02-Apr-29	2,824	74,397.29	Fixed	10.8500	10.8000	102.7922	100.1691	100.4777	2,000,000.00
IFB 1/2020/9Yr		KE6000009430	15-Apr-20	02-Apr-29	2,824	74,397.29	Fixed	10.8500	10.0000	106.1514	103.5283	100.4777	9,000,000.00
IFB 1/2020/9Yr		KE6000009430	15-Apr-20	02-Apr-29	2,824	74,397.29	Fixed	10.8500	9.8500	106.7986	104.1755	100.4777	10,900,000.00
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,685	78,639.89	Fixed	10.9000	10.1830	107.7139	103.6114	99.8490	1,050,000.00
FB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	6,464	81,941.63	Fixed	12.6670	11.9500	107.5490	104.4996	104.4871	3,000,000.00
FB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	6,464	81,941.63	Fixed	12.6670	11.7102	108.1380	106.0786	104.4871	100,000.00
FB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	6,464	81,941.63	Fixed	12.6670	11.6500	109.5438	106.4814	104.4871	1,200,000.00
FB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	6,464	81,941.63	Fixed	12.6670	11.6300	109.6769	106.6145	104.4871	1,000,000.00
CORPORATE BONDS													
CHASE BANK FIXED MEDIUM TER S													
CHBD.BD.02/0622-0044-13.5		KE5000002104	10-Jun-15	02-Jun-22	328	4,622.40	FIXED	13.2500				100.0000	
REAL PEOPLE MEDIUM TERM NOTE													
RPBD.BD.06/0818-0046-13.65		KE5000002086	10-Aug-15	28-Feb-22	234	1,301.10	T.B (91) + 1.00%					90.0000	
RPBD.BD.03/0820-0047-13.65		KE5000003102	10-Aug-15	24-Jul-28	2,572	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	1,218	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	887	2,603.30	FIXED	12.5000				73.1357	
CENTUM REAL ESTATE - ZERO COUPON EQUITY LINKE		KE7000002854	16-Dec-20	13-Dec-23	887	2,603.30	FIXED	12.0000				-	
FAMILY BANK MEDIUM TERM NOTE													
FAMILY FXD		KE7000005095	25-Jun-21	18-Dec-26	1,988	4,000.00	FIXED	13.0000				-	

Turnover in Bonds*	
Today	Previous
6,153,500,000	5,800,400,000

Total Deals	
Today	Previous
116	126

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:

FB: Floating Rate Treasury Bond **MA**: 12 weeks 91 dev mtes 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.