nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

July 22, 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 22, 2021
TWO YEAR BONDS													
FXD 1/2021/2Y		KE7000002217	11-Jan-21	09-Jan-23	536	55,860.26	Fixed	9.4860				100.9224	
FIVE YEAR BONDS													
FXD 3/2016/ 5Yr		KES000006436	26-Sep-16	20-Sep-21	60	23,051.05	Fixed	13.1120				102.5637	
FXD 1/2017/ 5Yr		KES000007434	26-Aug-17	22-Aug-22	396	29,599.15	Fixed	12.4650				103.2998	
FXD 2/2017/ 5Yr		KES000007784	23-Oct-17	17-Oct-22	452	20,712.10	Fixed	12.5170				103.8695	
FXD 1/2018/ 5Yr		KES000008218	26-Mar-18	20-Mar-23	606	30,795.55	Fixed	12.2990				105.0751	
FXD 1/2019/ 5Yr		KES000009547	25-Feb-19	19-Feb-24	942	65,082.22	Fixed	11.3040				102.4527	
FXD 1/2019/ 5Yr		KES000009547	25-Feb-19	19-Feb-24	942	65,082.22	Fixed	11.3040				102.7935	
FXD 2/2019/ 5Yr		KE6000001596	13-May-19	06-May-24	1,018	39,201.40	Fixed	10.8720				101.4706	
FXD 3/2019/ 5Yr		KE6000005766	16-Dec-19	09-Dec-24	1,236	45,012.60	Fixed	11.4920				103.6253	
FXD1/2020/ 5Yr		KE6000008547	11-May-20	05-May-25	1,383	30,121.88	Fixed	11.6670				104.0405	
TEN YEAR BONDS													
FXD 1/2012/10Yr	(Re-opened)	KE2000002158	25-Jun-12	13-Jun-22	326	35,273.70	Fixed	12.7050				103.1641	
FXD 1/2013/10Yr	(Re-opened)	KE2000006037	01-Jul-13	19-Jun-23	697	39,249.20	Fixed	12.3710				104.9565	
FXD 1/2014/10Yr	(Re-opened)	KE3000008890	25-May-15	15-Jan-24	907	35,852.15	Fixed	12.1800				104.8394	
FXD 1/2016/10Yr		KES000006329	29-Aug-16	17-Aug-26	1,852	18,306.45	Fixed	15.0390				115.1357	
FXD 1/2017/10Yr		KES000007327	31-Jul-17	19-Jul-27	2,188	35,114.40	Fixed	12.9660				113.1390	
FXD 1/2018/10Yr		KES000008762	27-Aug-18	14-Aug-28	2,580	40,584.60	Fixed	12.6860				103.9222	
FXD 2/2018/10Yr		KES000009216	17-Dec-18	04-Dec-28	2,692	54,034.49	Fixed	12.5020				102.6440	
FXD 1/2019/10Yr		KES000009653	25-Feb-19	12-Feb-29	2,762	67,555.29	Fixed	12.4380				102.2143	
FXD 2/2019/10Yr		KES000009877	15-Apr-19	02-Apr-29	2,811	51,325.00	Fixed	12.3000				101.4634	
FXD 3/2019/10Yr		KE6000004876	19-Aug-19	06-Aug-29	2,937	45,005.05	Fixed	11.5170				104.3653	
FXD 4/2019/10Yr		KE6000005659	25-Nov-19	12-Nov-29	3,035	69,222.44	Fixed	12.2800				101.6755	
FXD 4/2019/10Yr		KE6000005659	25-Nov-19	12-Nov-29	3,035	69,222.44	Fixed	12.2800	12.0000	103.4017	101.4113	101.6755	1,000,000,000.00
FIFTEEN YEAR BONDS													
FXD1/2007/15Yr		KE1000001345	26-Mar-07	07-Mar-22	228	3,654.60	Fixed	14.5000				104.2729	
FXD2/2007/15Yr		KE1000001352	25-Jun-07	06-Jun-22	319	32,682.60	Fixed	13.5000				105.6632	
FXD3/2007/15Yr	(Re-opened)	KE1000001360	26-Nov-07	07-Nov-22	473	32,958.10	Fixed	12.5000				103.8929	
FXD1/2008/15Yr		KE1000001428	31-Mar-08	19-Mar-23	599	34,789.80	Fixed	12.5000				104.2516	
FXD1/2009/15Yr		KE4000003436	26-Oct-09	07-Oct-24	1,173	31,852.45	Fixed	12.5000				106.2296	
FXD1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	1,327	27,693.90	Fixed	10.2500				100.7242	
FXD2/2010/15Yr	(Re-opened)	KE2000001558	25-Apr-11	08-Dec-25	1,600	24,532.51	Fixed	9.0000				93.8236	
FXD1/2012/15Yr		KE4000003675	24-Sep-12	06-Sep-27	2,237	81,551.44	Fixed	11.0000				97.7878	
FXD1/2013/15Yr	(Re-opened)	KE4000003780	25-Feb-13	07-Feb-28	2,391	49,124.18	Fixed	11.2500	11.6071	103.2231	98.3708	98.6230	220,000,000.00
FXD2/2013/15Yr		KE4000003808	29-Apr-13	10-Apr-28	2,454	66,103.06	Fixed	12.0000				102.2799	
FXD1/2018/15Yr		KES000008432	28-May-18	09-May-33	4,309	76,457.90	Fixed	12.6500	12.5000	102.9229	100.8725	100.5666	150,000,000.00
FXD1/2018/15Yr		KES000008432	28-May-18	09-May-33	4,309	76,457.90	Fixed	12.6500	12.4944	102.9573	100.9069	100.5666	200,000,000.00
FXD1/2018/15Yr		KES000008432	28-May-18	09-May-33	4,309	76,457.90	Fixed	12.6500	12.4444	103.2652	101.2148	100.5666	160,000,000.00
FXD2/2018/15Yr		KES000008879	22-Oct-18	03-Oct-33	4,458	29,064.35	Fixed	12.7500				101.2412	
FXD1/2019/15Yr		KES000009450	28-Jan-19	09-Jan-34	4,554	80,839.08	Fixed	12.8570				105.9482	
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	4,659	84,147.57	Fixed	12.7340				102.7243	
FXD3/2019/15Yr		KE9000001328	29-Jul-19	10-Jul-34	4,736	50,552.95	Fixed	12.3400				100.0075	
FXD1/2020/15Yr		KE6000007218	25-Feb-20	05-Feb-35	4,946	50,883.00	Fixed	12.7590				100.9687	
TWENTY YEAR BOND													
FXD1/2008/20Yr	(Re-opened)	KE1000001493	30-Jun-08	05-Jun-28	2,510	38,145.10	Fixed	13.7500				108.9203	
FXD1/2011/20Yr	(Re-opened)	KE2000002178	30-May-11	05-May-31	3,574	33,822.97	Fixed	10.0000				86.7091	
FXD1/2012/20Yr	(Re-opened)	KE4000003849	26-Nov-12	01-Nov-32	4,120	56,884.79	Fixed	12.0000				97.2649	
FXD1/2012/20Yr	(Re-opened)	KE4000003849	26-Nov-12	01-Nov-32	4,120	56,884.79	Fixed	12.0000				97.2649	
FXD1/2016/20Yr		KES000008543	26-Sep-16	01-Sep-36	5,520	12,761.20	Fixed	14.0000				97.0053	
FXD1/2018/20Yr		KES000008325	26-Mar-18	01-Mar-38	6,066	58,078.29	Fixed	13.2000	13.6000	101.7631	97.3389	101.8148	100,000,000.00
FXD2/2018/20Yr		KES000008855	30-Jul-18	05-Jul-38	6,192	88,905.11	Fixed	13.2000				107.9291	
FXD1/2019/20Yr		KES000009984	15-Apr-19	21-Mar-39	6,451	66,006.45	Fixed	12.8730	13.0500	102.3096	98.7377	98.3991	200,000,000.00
FXD1/2019/20Yr		KES000009984	15-Apr-19	21-Mar-39	6,451	66,006.45	Fixed	12.8730	12.7050	104.6962	101.1243	98.3991	97,000,000.00
FXD1/2019/20Yr		KES000009984	15-Apr-19	21-Mar-39	6,451	66,006.45	Fixed	12.8730				98.3991	
TWENTY FIVE YEAR BOND													
FXD1/2010/25Yr	(Re-opened)	KE4000003369	28-Jun-10	28-May-35	5,058	20,192.50	Fixed	11.2500	11.8000	97.4345	96.2600	90.3186	100,000,000.00
FXD1/2022/25Yr		KE7000003652	10-May-21	09-Apr-46	9,027	41,922.42	Fixed	13.9240	13.5500	105.3910	102.5885	102.9635	200,000,000.00
FXD1/2022/25Yr		KE7000003652	10-May-21	09-Apr-46	9,027	41,922.42	Fixed	13.9240	13.5000	105.7507	102.9632	102.9635	200,000,000.00
FXD1/2022/25Yr		KE7000003652	10-May-21	09-Apr-46	9,027	41,922.42	Fixed	13.9240	13.4950	105.7923	102.9998	102.9635	125,000,000.00
THIRTY YEAR BOND													
SDB 1/2011/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,123	28,144.70	Fixed	12.0000				91.1930	
INFRASTRUCTURE BONDS													
IFB 2/2006/12Yr		KE4000003204	07-Dec-09	22-Nov-21	123	5,388.33	Fixed	12.0000				101.5126	
IFB 1/2011/12Yr		KE2000002242	03-Oct-11	18-Sep-23	788	11,735.50	Fixed	12.0000				105.4815	
IFB 1/2013/12Yr		KES000008130	30-Sep-13	15-Sep-25	1,516	27,925.35	Fixed	11.0000				102.5727	
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	1,908	27,045.95	Fixed	11.0000				104.5256	
IFB 1/2015/9Yr		KES000004100	14-Dec-15	02-Dec-24	1,229	25,119.55	Fixed	11.0000				102.1055	
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,062	51,192.20	Fixed	11.0000				103.3619	
IFB 1/2016/9Yr		KES000004854	23-May-16	12-May-25	1,390	28,036.40	Fixed	12.5000				106.8149	
IFB 1/2016/15Yr		KES000006659	24-Oct-16	06-Oct-31	3,728	40,029.65	Fixed	12.0000				104.4547	
IFB 1/2017/7Yr		KES000007988	27-Nov-17	18-Nov-24	1,215	41,469.45	Fixed	12.5000				106.0594	
IFB 1/2018/15Yr		KES000008093	29-Jan-18	10-Jan-33	4,190	41,184.80	Fixed	12.5500	11.0000	114.8439	114.7469	109.2133	300,000,000.00
IFB 1/2018/20Yr		KES000009109	19-Nov-18	25-Oct-38	6,304	36,787.30	Fixed	11.9500				101.1338	
IFB 1/2019/20Yr		KES000009760	25-Mar-19	22-Feb-44	8,250	16,828.65	Fixed	12.2000				100.3077	
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	5,191	71,028.55	Fixed	11.7500				100.5820	
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	2,811	74,397.29	Fixed	10.8500	10.7300	103.4655	100.4549	100.3730	200,000,000.00
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	2,811	74,397.29	Fixed	10.8500				100.3730	
IFB 1/2020/6Yr		KE6000006653	03-Jun-20	25-May-26	1,768	19,275.46	Fixed	10.2000				102.6110	
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,672	78,639.89	Fixed	10.9000	10.8000	104.9655	100.4737	100.7221	100,000,000.00
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,672	78,639.89	Fixed	10.9000	10.7500	105.2142	100.7224	100.7221	300,000,000.00
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	5,646	81,052.52	Fixed	12.2570				103.1259	
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	6,451	81,941.63	Fixed	12.6670				106.4062	
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD 1/2017/ 5Yr		KES000007434	26-Aug-17	22-Aug-22	396	29,599.15	Fixed	12.4650	9.7600	107.8444	102.7077	103.2998	34,000,000.00
FXD 2/2019/ 5Yr		KE6000001596	13-May-19	06-May-24	1,018	39,201.40	Fixed	10.8720	10.1000	103.9908	101.8104	101.4706	1,800,000.00
FXD 1/2014/10Yr	(Re-opened)	KE3000008890	25-May-15	15-Jan-24	907	35,852.15	Fixed	12.1800	9.9400	104.9369	104.8365	104.8394	10,000,000.00
FXD 4/2019/10Yr		KE6000005659	25-Nov-19	12-Nov-29	3,035	69,222.44	Fixed	12.2800	11.3800	106.6645	104.6741	101.6755	2,100,000.00
FXD2/2007/15Yr		KE1000001352	25-Jun-07	06-Jun-22	319	32,682.60	Fixed	13.5000	8.5000	105.7814	104.1124	105.6632	20,000,000.00
FXD1/2012/15Yr		KE4000003675	24-Sep-12	06-Sep-27	2,237	81,551.44	Fixed	11.0000	13.4912	93.6733	89.7749	97.7878	300,000.00
FXD1/2013/15Yr	(Re-opened)	KE4000003780	25-Feb-13	07-Feb-28	2,391	49,124.18	Fixed	11.2500	13.4917	96.5786	93.4797	98.6230	300,000.00
FXD1/2012/20Yr	(Re-opened)	KE4000003849	26-Nov-12	01-Nov-32	4,120	56,884.79	Fixed	12.0000	12.4700	99.3235	97.1477	97.2649	500,000.00
FXD1/2012/20Yr	(Re-opened)	KE4000003849	26-Nov-12	01-Nov-32	4,120	56,884.79	Fixed	12.0000	12.0100	102.0745	99.8987	97.2649	2,000,000.00
FXD1/2012/20Yr	(Re-opened)	KE4000003849	26-Nov-12	01-Nov-32	4,120	56,884.79	Fixed	12.0000	11.9000	102.7491	100.5733	97.2649	2,000,000.00
FXD1/2012/20Yr	(Re-opened)	KE4000003849	26-Nov-12	01-Nov-32	4,120	56,884.79	Fixed	12.0000	11.8000	103.3881	101.1923	97.2649	3,450,000.00
FXD1/2012/20Yr	(Re-opened)	KE4000003849	26-Nov-12	01-Nov-32	4,120	56,884.79	Fixed	12.0000	11.7600	103.6173	101.4415	97.2649	1,000,000.00
FXD1/2019/20Yr		KES000009984	15-Apr-19	21-Mar-39	6,451	66,006.45	Fixed	12.8730	12.6300	105.2278	101.6557	98.3991	1,400,000.00
FXD1/2019/20Yr		KES000009984	15-Apr-19	21-Mar-39	6,451	66,006.45	Fixed	12.8730	12.5100	106.0875	102.5195	98.3991	6,000,000.00
FXD1/2019/20Yr		KES000009984	15-Apr-19	21-Mar-39	6,451	66,006.45	Fixed	12.8730	12.5000	106.1597	102.5878	98.3991	7,000,000.00
FXD1/2019/20Yr		KES000009984	15-Apr-19	21-Mar-39	6,451	66,006.45	Fixed	12.8730	13.6000	100.0660	98.9248	106.6913	50,000.00
FXD1/2022/25Yr		KE7000003652	10-May-21	09-Apr-46	9,027	41,922.42	Fixed	13.9240	13.4152	106.3795	103.5870	102.9635	10,000,000.00
IFB 1/2015/9Yr		KES000004100	14-Dec-15	02-Dec-24	1,229	25,119.55	Fixed	11.0000	10.3300	102.6981	101.3382	102.1055	42,150,000.00
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,062	51,192.20	Fixed	11.0000	10.3200	105.6846	101.8678	103.3619	30,050,000.00
IFB 1/2016/15Yr		KES000006659	24-Oct-16	06-Oct-31	3,728	40,029.65	Fixed	12.0000	10.1800	110.6871	107.5882	104.4547	1,600,000.00
IFB 1/2018/20Yr		KES000009109	19-Nov-18	25-Oct-38	6,304	36,787.30	Fixed	11.9500	11.1500	106.9376	104.7708	101.1338	1,000,000.00
IFB 1/2018/20Yr		KES000009109	19-Nov-18	25-Oct-38	6,304	36,787.30	Fixed	11.9500	11.1100	107.1873	105.0205	101.1338	10,800,000.00
IFB 1/2019/20Yr		KES000009760	25-Mar-19	22-Feb-44	8,250	16,828.65	Fixed	12.2000	12.4400	102.3907	98.3017	100.3077	1,000,000.00
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	5,191	71,028.55	Fixed	11.7500	11.0900	106.9866	104.1782	100.5820	19,800,000.00
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	2,811	74,397.29	Fixed	10.8500	10.9074	102.7418	99.7312	100.3730	25,000,000.00
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	2,811	74,397.29	Fixed	10.8500	10.9000	102.7718	99.7612	100.3730	14,300,000.00
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	2,811	74,397.29	Fixed	10.8500	10.7000	103.5886	100.5780	100.3730	4,100,000.00
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	2,811	74,397.29	Fixed	10.8500	10.6572	103.7646	100.7540	100.3730	1,600,000.00
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	2,811	74,397.29	Fixed	10.8500	10.6500	103.7942	100.7836	100.3730	15,000,000.00
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	2,811	74,397.29	Fixed	10.8500	10.0000	106.5219	103.5113	100.3730	3,000,000.00
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	2,811	74,397.29	Fixed	10.8500	9.9500	106.7363	103.7254	100.3730	1,000,000.00
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	2,811	74,397.29	Fixed	10.8500	9.8900	106.9937	103.9831	100.3730	10,000,000.00
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,672	78,639.89	Fixed	10.9000	10.1200	108.4241	103.9323	100.7221	10,000,000.00
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	6,451	81,941.63	Fixed	12.6670	12.2500	106.0620	102.5473	106.4062	100,000.00
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	6,451	81,941.63	Fixed	12.6670	11.4100	111.6246	108.1099	106.4062	1,400,000.00
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	6,451	81,941.63	Fixed	12.6670	11.4000	111.6937	108.1790	106.4062	1,100,000.00
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	6,451	81,941.63	Fixed	12.6670	11.3600	111.9706	108.4559	106.4062	5,000,000.00
CORPORATE BONDS													
CHASE BANK FIXED MEDIUM TER S													
CHBD.BD.02/06/22-0044-13.5		KES000002104	10-Jun-15	02-Jun-22	315	4,822.40	FIXED	13.2500				100.0000	
REAL PEOPLE MEDIUM TERM NOTE													
RPBD.BD.06/08/18-0046-13.65		KES000002096	10-Aug-15	28-Feb-22	221	267.10	VARIABLE	T.B (91) + 1.00%				90.0000	
RPBD.BD.03/08/20-0047-13.65		KES000003102	10-Aug-15	24-Jul-28	2,559	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	1,205	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	874	2,603.30	FIXED	12.5000				73.1357	
CENTUM REAL ESTATE - ZERO COUPON FOLIO TYPE INKF		KE7000002654	16-Dec-20	13-Dec-23	874	354.60	FIXED	12.0000				-	
FAMILY BANK MEDIUM TERM NOTE													
FAMILY FXD		KE7000005095	25-Jun-21	18-Dec-26	1,975	3,999.00	FIXED	13.0000				-	
FAMILY FLR		KE7000005103	25-Jun-21	18-Dec-26	1,975	1.00	VARIABLE	182-Day T-Bill +250bps				-	

Turnover in Bonds	
Today	Previous
4,052,050,000	4,071,900,000

Total Deals	
Today	Previous
78	59

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

FXF: 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.