nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

July 23, 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 23, 2021
TWO YEAR BONDS													
FXD 1/2021/2Y		KE7000002217	11-Jan-21	09-Jan-23	535	55,860.26	Fixed	9.4860				100.9224	
FIVE YEAR BONDS													
FXD 3/2016/ 5Y		KE5000006436	26-Sep-16	20-Sep-21	59	23,051.05	Fixed	13.1120				102.5637	
FXD 1/2017/ 5Y		KE5000007434	26-Aug-17	22-Aug-22	395	29,599.15	Fixed	12.4650				103.2998	
FXD 2/2017/ 5Y		KE5000007764	23-Oct-17	17-Oct-22	451	20,712.10	Fixed	12.5170				103.8695	
FXD 1/2018/ 5Y		KE5000008218	26-Mar-18	20-Mar-23	605	30,795.55	Fixed	12.2590				105.0751	
FXD 1/2019/ 5Y		KE5000009547	25-Feb-19	19-Feb-24	941	65,082.22	Fixed	11.3040				102.7935	
FXD 2/2019/ 5Y		KE6000001086	13-May-19	06-May-24	1,018	39,201.40	Fixed	10.8720				101.4706	
FXD 3/2019/ 5Y		KE6000005766	16-Dec-19	08-Dec-24	1,235	45,012.60	Fixed	11.4500				103.6253	
FXD1/2020/ 5Y		KE6000008547	11-May-20	05-May-25	1,362	30,121.88	Fixed	11.6670				104.0405	
TEN YEAR BONDS													
FXD 1/2012/10Y	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	325	35,273.70	Fixed	12.7050				103.1641	
FXD 1/2013/10Y	(Re-opened)	KE2000006037	01-Jul-13	19-Jun-23	696	39,248.20	Fixed	12.3710	9.2000	106.5137	105.4261	104.9565	100,000,000.00
FXD 1/2014/10Y	(Re-opened)	KE3000008890	25-May-15	15-Jan-24	906	35,852.15	Fixed	12.1800				104.8394	
FXD 1/2016/10Y		KE5000006329	29-Aug-16	17-Aug-26	1,851	18,306.45	Fixed	15.0390				115.1397	
FXD 1/2017/10Y		KE5000007327	31-Jul-17	19-Jul-27	2,187	35,174.40	Fixed	12.9660				113.1390	
FXD 1/2018/10Y		KE5000008762	27-Aug-18	14-Aug-28	2,579	40,084.60	Fixed	12.6990				103.9022	
FXD 2/2018/10Y		KE5000009216	17-Dec-18	04-Dec-28	2,691	54,034.49	Fixed	12.5020				102.6440	
FXD 1/2019/10Y		KE5000009653	25-Feb-19	12-Feb-29	2,761	67,555.29	Fixed	12.4380				102.3143	
FXD 2/2019/10Y		KE5000009877	15-Apr-19	02-Apr-29	2,810	51,325.00	Fixed	12.3000	11.9500	105.1360	101.6893	101.4434	1,500,000,000.00
FXD 3/2019/10Y		KE6000004876	19-Aug-19	06-Aug-29	2,836	45,005.05	Fixed	11.5170				104.3653	
FXD 4/2019/10Y		KE6000005659	25-Nov-19	12-Nov-29	3,034	69,222.44	Fixed	12.2800	11.9500	103.6969	101.6727	101.4113	200,000,000.00
FIFTEEN YEAR BONDS													
FXD1/2007/15Y		KE1000001345	26-Mar-07	07-Mar-22	227	3,654.60	Fixed	14.5000				104.2729	
FXD2/2007/15Y		KE1000001352	25-Jun-07	06-Jun-22	318	32,682.60	Fixed	13.5000				105.6632	
FXD3/2007/15Y	(Re-opened)	KE1000001360	26-Nov-07	07-Nov-22	472	32,958.10	Fixed	12.5000				103.8928	
FXD1/2008/15Y		KE1000001428	31-Mar-08	13-Mar-23	598	34,789.80	Fixed	12.5000				104.2516	
FXD1/2009/15Y		KE4000003436	26-Oct-09	07-Oct-24	1,172	31,952.45	Fixed	12.5000				106.2296	
FXD1/2010/15Y		KE4000003550	29-Mar-10	10-Mar-25	1,326	27,693.90	Fixed	10.2500				100.7242	
FXD2/2010/15Y	(Re-opened)	KE2000001558	20-Apr-11	08-Dec-25	1,599	24,532.51	Fixed	9.0000				93.8236	
FXD1/2012/15Y		KE4000003675	24-Sep-12	06-Sep-27	2,236	81,591.44	Fixed	11.0000				97.7878	
FXD1/2013/15Y	(Re-opened)	KE4000003790	25-Feb-13	07-Feb-28	2,390	49,124.18	Fixed	11.2500	11.5500	103.5103	98.6271	98.3708	200,000,000.00
FXD2/2013/15Y		KE4000003808	29-Apr-13	10-Apr-28	2,453	66,103.06	Fixed	12.0000				102.2799	
FXD1/2018/15Y		KE5000008432	28-May-18	09-May-33	4,308	76,457.90	Fixed	12.6500				101.2148	
FXD2/2018/15Y		KE5000008879	22-Oct-18	03-Oct-33	4,455	29,064.35	Fixed	12.7500				101.2412	
FXD1/2019/15Y		KE5000009430	28-Jan-19	09-Jan-34	4,553	80,809.08	Fixed	12.8570				105.9482	
FXD2/2019/15Y		KE6000001104	13-May-19	24-Apr-34	4,658	64,147.57	Fixed	12.7340				102.7243	
FXD3/2019/15Y		KE6000001328	29-Jul-19	10-Jul-34	4,735	50,552.95	Fixed	12.3400				100.0075	
FXD1/2020/15Y		KE6000007218	25-Feb-20	05-Feb-35	4,945	50,883.00	Fixed	12.7560				100.9687	
TWENTY YEAR BOND													
FXD1/2008/20Y	(Re-opened)	KE1000001493	30-Jun-08	05-Jun-28	2,509	38,145.10	Fixed	13.7500				106.9203	
FXD1/2011/20Y	(Re-opened)	KE2000002176	30-May-11	05-May-31	3,573	33,822.97	Fixed	10.0000				86.7091	
FXD1/2012/20Y	(Re-opened)	KE4000003849	26-Nov-12	01-Nov-32	4,119	56,884.79	Fixed	12.0000				97.2649	
FXD1/2016/20Y		KE5000006543	26-Sep-16	01-Sep-36	5,519	12,761.20	Fixed	14.0000				97.0053	
FXD1/2018/20Y		KE5000008325	26-Mar-18	01-Mar-38	6,085	59,078.29	Fixed	13.2000	13.0000	105.7645	101.3041	97.3389	100,000,000.00
FXD2/2018/20Y		KE5000008855	30-Jul-18	05-Jul-38	6,181	88,905.11	Fixed	13.2000				107.9291	
FXD1/2019/20Y		KE5000009984	15-Apr-19	21-Mar-39	6,450	66,006.45	Fixed	12.8730				98.3991	
TWENTY FIVE YEAR BOND													
FXD1/2010/25Y	(Re-opened)	KE4000003089	28-Jun-10	28-May-35	5,057	20,192.50	Fixed	11.2500				96.2600	
FXD1/2018/25Y		KE5000008549	25-Jun-18	25-May-43	7,976	86,258.15	Fixed	13.4000				106.6813	
FXD1/2021/25Y		KE7000003652	10-May-21	09-Apr-46	9,026	41,922.42	Fixed	13.9240	13.7400	104.8645	101.2338	102.9998	100,000,000.00
FXD1/2021/25Y		KE7000003652	10-May-21	09-Apr-46	9,026	41,922.42	Fixed	13.9240	13.5500	105.4290	102.5983	102.9998	150,000,000.00
FXD1/2021/25Y		KE7000003652	10-May-21	09-Apr-46	9,026	41,922.42	Fixed	13.9240	13.5000	105.7922	102.9615	102.9998	375,000,000.00
FXD1/2021/25Y		KE7000003652	10-May-21	09-Apr-46	9,026	41,922.42	Fixed	13.9240	13.5000	105.7936	102.9629	102.9998	200,000,000.00
FXD1/2021/25Y		KE7000003652	10-May-21	09-Apr-46	9,026	41,922.42	Fixed	13.9240	13.4500	106.1606	103.3299	102.9998	200,000,000.00
THIRTY YEAR BOND													
SDB 1/2011/30Y	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,122	28,144.70	Fixed	12.0000				91.1930	
INFRASTRUCTURE BONDS													
IFB 2/2009/12Y		KE4000003204	07-Dec-09	22-Nov-21	122	5,388.33	Fixed	12.0000				101.5126	
IFB 1/2011/12Y		KE2000002242	03-Oct-11	18-Sep-23	797	11,736.50	Fixed	12.0000				105.4815	
IFB 1/2013/12Y		KE3000008130	30-Sep-13	15-Sep-25	1,515	27,925.35	Fixed	11.0000				102.5727	
IFB 1/2014/12Y		KE4000001109	27-Oct-14	12-Oct-26	1,907	27,045.95	Fixed	11.0000				104.5256	
IFB 1/2015/9Y		KE5000004100	14-Dec-15	02-Dec-24	1,228	25,119.55	Fixed	11.0000				102.1055	
IFB 1/2015/12Y		KE4000001653	30-Mar-15	15-Mar-27	2,081	51,192.20	Fixed	11.0000	10.0000	106.6887	102.9717	103.3619	100,000,000.00
IFB 1/2016/9Y		KE5000004654	23-May-16	12-May-25	1,389	28,035.40	Fixed	12.5000				108.8149	
IFB 1/2016/15Y		KE5000006859	24-Oct-16	06-Oct-31	3,727	40,029.65	Fixed	12.0000	10.7000	108.4311	105.2992	104.4547	170,000,000.00
IFB 1/2016/15Y		KE5000006859	24-Oct-16	06-Oct-31	3,727	40,029.65	Fixed	12.0000	10.6250	108.7553	105.6234	104.4547	300,000,000.00
IFB 1/2017/7Y		KE5000007988	27-Nov-17	18-Nov-24	1,214	41,469.45	Fixed	12.5000				106.0594	
IFB 1/2018/15Y		KE5000008593	29-Jan-18	10-Jan-33	4,189	41,184.80	Fixed	12.5000				114.7489	
IFB 1/2018/20Y		KE5000009109	19-Nov-18	25-Oct-38	6,303	36,787.30	Fixed	11.9500				101.1338	
IFB 1/2019/25Y		KE5000009780	25-Mar-19	22-Feb-44	8,249	16,826.65	Fixed	12.2000				100.3077	
IFB 1/2019/15Y		KE6000005543	28-Oct-19	08-Oct-35	5,190	71,028.55	Fixed	11.7500				100.5820	
IFB 1/2020/8Y		KE6000008430	15-Apr-20	02-Apr-29	2,810	74,397.29	Fixed	10.8500	10.7500	103.4133	100.3729	100.4549	90,000,000.00
IFB 1/2020/9Y		KE6000008430	15-Apr-20	02-Apr-29	2,810	74,397.29	Fixed	10.8500	10.6500	103.8238	100.7834	100.4549	108,400,000.00
IFB 1/2020/6Y		KE6000008853	03-Jun-20	24-May-26	1,767	19,275.46	Fixed	10.2000	9.2500	104.0787	102.5835	102.6116	100,000,000.00
IFB 1/2020/11Y		KE6000009545	24-Aug-20	11-Aug-31	3,671	78,639.89	Fixed	10.9000				100.7224	
IFB 1/2021/6Y		KE7000002324	25-Jan-21	05-Jan-27	1,645	81,052.52	Fixed	12.2570				103.1259	
IFB 1/2021/18Y		KE7000003546	12-Apr-21	21-Mar-39	6,450	81,941.63	Fixed	12.6670	11.9000	105.3580	104.8085	106.4062	74,750,000.00
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD 2/2018/10Y		KE5000009216	17-Dec-18	04-Dec-28	2,691	54,034.49	Fixed	12.5020	11.9456	103.9915	102.6520	102.6440	20,000,000.00
FXD 4/2019/10Y		KE6000005659	25-Nov-19	12-Nov-29	3,034	69,222.44	Fixed	12.2800	11.3900	106.6970	104.6728	101.4113	3,000,000.00
FXD1/2007/15Y		KE1000001352	25-Jun-07	06-Jun-22	318	32,682.60	Fixed	13.5000	7.4005	106.7528	105.0468	105.6632	20,000,000.00
FXD1/2012/15Y		KE4000003675	24-Sep-12	06-Sep-27	2,236	81,591.44	Fixed	11.0000	11.0000	103.8884	99.9698	97.7878	300,000.00
FXD2/2013/15Y		KE4000003808	29-Apr-13	10-Apr-28	2,453	66,103.06	Fixed	12.0000	11.7687	104.1450	101.0131	102.2799	20,000,000.00
FXD2/2013/15Y		KE4000003808	29-Apr-13	10-Apr-28	2,453	66,103.06	Fixed	12.0000	11.0000	107.7648	104.6329	102.2799	300,000.00
FXD2/2019/15Y		KE6000001104	13-May-19	24-Apr-34	4,658	64,147.57	Fixed	12.7340	12.6730	102.8231	100.3343	102.7243	450,000.00
FXD1/2012/20Y	(Re-opened)	KE4000003849	26-Nov-12	01-Nov-32	4,119	56,884.79	Fixed	12.0000	11.8800	102.8434	100.6346	97.2649	5,000,000.00
FXD1/2012/20Y	(Re-opened)	KE4000003849	26-Nov-12	01-Nov-32	4,119	56,884.79	Fixed	12.0000	11.8000	103.4007	101.1919	97.2649	30,000,000.00
FXD1/2012/20Y	(Re-opened)	KE4000003849	26-Nov-12	01-Nov-32	4,119	56,884.79	Fixed	12.0000	11.7600	103.6498	101.4410	97.2649	18,200,000.00
FXD1/2019/20Y		KE5000009984	15-Apr-19	21-Mar-39	6,450	66,006.45	Fixed	12.8730	12.5100	106.1229	102.5156	98.3991	1,100,000.00
FXD1/2019/20Y		KE5000009984	15-Apr-19	21-Mar-39	6,450	66,006.45	Fixed	12.8730	12.4800	106.3397	102.7324	98.3991	16,700,000.00
FXD 1/2014/12Y		KE4000001109	27-Oct-14	12-Oct-26	1,907	27,045.95	Fixed	11.0000	10.3500	104.6461	101.7752	104.5256	300,000.00
FXD 1/2014/12Y		KE4000001109	27-Oct-14	12-Oct-26	1,907	27,045.95	Fixed	11.0000	10.3000	104.7877	101.9168	104.5256	450,000.00
FXD1/2018/20Y		KE5000009109	19-Nov-18	25-Oct-38	6,303	36,787.30	Fixed	11.9500	11.1100	107.2192	105.0186	101.1338	300,000.00
IFB 1/2019/16Y		KE6000005543	28-Oct-19	08-Oct-35	5,190	71,028.55	Fixed	11.7500	10.8800	108.4161	105.5754	100.5820	10,000,000.00
IFB 1/2020/8Y		KE6000008430	15-Apr-20	02-Apr-29	2,810	74,397.29	Fixed	10.8500	11.1400	101.8362	98.7938	100.4549	2,000,000.00
IFB 1/2020/9Y		KE6000008430	15-Apr-20	02-Apr-29	2,810	74,397.29	Fixed	10.8500	9.9500	106.7645	103.7241	100.4549	200,000.00
IFB 1/2020/6Y		KE6000008853	03-Jun-20	25-May-26	1,767	19,275.46	Fixed	10.2000	10.0000	102.0024	100.5172	102.6110	1,400,000.00
IFB 1/2021/18Y		KE7000003546	12-Apr-21	21-Mar-39	6,450	81,941.63	Fixed	12.6670	12.0000	107.7039	104.1544	106.4062	100,000.00
IFB 1/2021/18Y		KE7000003546	12-Apr-21	21-Mar-39	6,450	81,941.63	Fixed	12.6670	11.6000	110.3597	106.8102	106.4062	300,000.00
IFB 1/2021/18Y		KE7000003546	12-Apr-21	21-Mar-39	6,450	81,941.63	Fixed	12.6670	11.5100	110.8719	107.4224	106.4062	9,600,000.00
IFB 1/2021/18Y		KE7000003546	12-Apr-21	21-Mar-39	6,450	81,941.63	Fixed	12.6670	11.4000	111.7277	108.1782	106.4062	8,000,000.00
CORPORATE BONDS													
CHASE BANK FIXED MEDIUM TER S													
CHBD.BD.02/0622-0044-13.5		KE5000002104	10-Jun-15	02-Jun-22	314	4,822.40	FIXED	13.2500				100.0000	
REAL PEOPLE MEDIUM TERM NOTE													
RPBD.BD.06/0818-0046-13.65		KE5000002086	10-Aug-18	28-Feb-22	220	267.10	VARIABLE	T.B (91) + 1.00%				90.0000	
RPBD.BD.03/0820-0047-13.65		KE5000003102	10-Aug-15	24-Jul-28	2,558	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	1,204	1,624.40	FIXED	12.2500				103.3447	
CENTUM REAL ESTATE LIMITED MEDIUM TERM NOTE (SENIOR SECURED)													
CENTUM REAL ESTATE - ZERO COUPON		KE7000002648	16-Dec-20	13-Dec-23	873	2,603.30	FIXED	12.5000				73.1357	
CENTUM REAL ESTATE - ZERO COUPON FOLIO TYPE I BNKT		KE7000002654	16-Dec-20	13-Dec-23	873	354.60	FIXED	12.0000				-	
FAMILY BANK MEDIUM TERM NOTE													
FAMILY FXD		KE7000005095	25-Jun-21	18-Dec-26	1,974	3,999.00	FIXED	13.0000				-	
FAMILY FLR		KE7000005103	25-Jun-21	18-Dec-26	1,974	1.00	VARIABLE	182-Day T-Bill +250bps				-	

Turnover in Bonds	
Today	Previous
4,235,850,000	4,052,950,000

Total Deals	
Today	Previous
78	78

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 Mavine Avenue **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.