nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

July 28, 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 28, 2021
TWO YEAR BONDS													
FXD 1/2021/2Y		KE7000002217	11-Jan-21	09-Jan-23	530	55,860.26	Fixed	9.4860				100.9224	
FIVE YEAR BONDS													
FXD 3/2016/ 5Yr		KE5000006436	26-Sep-16	20-Sep-21	54	23,051.05	Fixed	13.1120				102.5637	
FXD 1/2017/ 5Yr		KE5000007434	26-Aug-17	22-Aug-22	390	29,599.15	Fixed	12.4650				103.2998	
FXD 2/2017/ 5Yr		KE5000007784	23-Oct-17	17-Oct-22	446	20,712.10	Fixed	12.5170				103.8695	
FXD 1/2018/ 5Yr		KE5000008218	26-Mar-18	20-Mar-23	600	30,795.55	Fixed	12.2990				105.0751	
FXD 1/2019/ 5Yr		KE5000009547	25-Feb-19	19-Feb-24	936	65,082.22	Fixed	11.3040				102.7935	
FXD 2/2019/ 5Yr		KE6000001086	13-May-19	06-May-24	1,013	39,201.40	Fixed	10.8720				101.4706	
FXD 3/2019/ 5Yr		KE6000005766	16-Dec-19	09-Dec-24	1,230	45,012.60	Fixed	11.4500				103.6253	
FXD1/2020/ 5Yr		KE6000009547	11-May-20	05-May-25	1,377	30,121.88	Fixed	11.6670				104.0405	
TEN YEAR BONDS													
FXD 1/2012/10Yr	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	320	35,273.70	Fixed	12.7050				103.1641	
FXD 1/2013/10Yr	(Re-opened)	KE2000006037	01-Jul-13	18-Jun-23	691	39,248.20	Fixed	12.3710				105.4261	
FXD 1/2014/10Yr	(Re-opened)	KE3000008890	25-May-15	15-Jan-24	901	35,852.15	Fixed	12.1800				104.8394	
FXD 1/2016/10Yr		KE5000006329	29-Aug-16	17-Aug-26	1,846	18,306.45	Fixed	15.0390				115.1397	
FXD 1/2017/10Yr		KE5000007327	31-Jul-17	19-Jul-27	2,182	35,174.40	Fixed	12.9660				106.5597	
FXD 1/2018/10Yr		KE5000008762	27-Aug-18	14-Aug-28	2,574	40,084.60	Fixed	12.6990				103.9022	
FXD 2/2018/10Yr		KE5000009216	17-Dec-18	04-Dec-28	2,686	54,034.49	Fixed	12.5020				102.6440	
FXD 1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	2,756	67,555.29	Fixed	12.4380	11.9500	107.6961	102.3655	102.2411	250,000,000.00
FXD 2/2019/10Yr		KE5000009877	15-Apr-19	02-Apr-29	2,805	51,325.00	Fixed	12.3000	12.0000	105.0538	101.4381	101.6893	1,000,000,000.00
FXD 3/2019/10Yr		KE6000004876	19-Aug-19	06-Aug-29	2,931	45,005.05	Fixed	11.5170				104.3653	
FXD 4/2019/10Yr		KE6000005659	25-Nov-19	12-Nov-29	3,029	69,222.44	Fixed	12.2800				101.4088	
FIFTEEN YEAR BONDS													
FXD1/2007/15Yr		KE1000001345	26-Mar-07	07-Mar-22	222	3,654.60	Fixed	14.5000				104.2729	
FXD2/2007/15Yr		KE1000001352	25-Jun-07	06-Jun-22	313	32,682.60	Fixed	13.5000				105.6632	
FXD3/2007/15Yr	(Re-opened)	KE1000001360	26-Nov-07	07-Nov-22	467	32,958.10	Fixed	12.5000				103.8928	
FXD1/2008/15Yr		KE1000001428	31-Mar-08	13-Mar-23	593	34,789.80	Fixed	12.5000				104.2516	
FXD1/2009/15Yr		KE4000003436	26-Oct-09	07-Oct-24	1,167	31,952.45	Fixed	12.5000				106.2296	
FXD1/2010/15Yr		KE4000003500	29-Mar-10	10-Mar-25	1,321	27,693.90	Fixed	10.2500				100.1238	
FXD2/2010/15Yr	(Re-opened)	KE2000001558	20-Apr-11	08-Dec-25	1,594	24,532.51	Fixed	9.0000				93.8236	
FXD1/2013/15Yr		KE4000003675	24-Sep-12	09-Sep-27	2,231	81,591.44	Fixed	11.0000				98.4537	
FXD1/2013/15Yr	(Re-opened)	KE4000003750	25-Feb-13	07-Feb-28	2,385	49,124.18	Fixed	11.2500				98.6312	
FXD2/2013/15Yr		KE4000003808	29-Apr-13	10-Apr-28	2,448	66,103.06	Fixed	12.0000	11.6500	104.8560	101.5593	101.3286	150,000,000.00
FXD1/2014/15Yr		KE5000008452	28-May-19	09-May-33	4,303	76,457.90	Fixed	12.6500				101.2148	
FXD2/2014/15Yr		KE5000008879	22-Oct-19	03-Oct-33	4,450	29,064.35	Fixed	12.7500				101.2412	
FXD1/2019/15Yr		KE5000009430	28-Jan-19	09-Jan-34	4,548	80,809.08	Fixed	12.8570				105.9482	
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	4,653	64,147.57	Fixed	12.7340				102.7243	
FXD3/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	4,730	50,552.95	Fixed	12.3400				100.0075	
FXD1/2020/15Yr		KE6000007218	25-Feb-20	05-Feb-35	4,940	50,883.00	Fixed	12.7560				100.9687	
TWENTY YEAR BOND													
FXD1/2008/20Yr	(Re-opened)	KE1000001493	30-Jun-08	05-Jun-28	2,504	38,145.10	Fixed	13.7500				108.9203	
FXD1/2011/20Yr	(Re-opened)	KE2000002176	30-May-11	05-May-31	3,568	33,822.97	Fixed	10.0000	12.3500	88.7922	86.8142	85.5560	200,000,000.00
FXD1/2012/20Yr	(Re-opened)	KE4000003849	26-Nov-12	01-Nov-32	4,114	56,884.79	Fixed	12.0000				97.8545	
FXD1/2016/20Yr		KE5000006543	26-Sep-16	01-Sep-36	5,514	12,761.20	Fixed	14.0000				97.0053	
FXD1/2018/20Yr		KE5000008325	26-Mar-18	01-Mar-38	6,060	59,078.29	Fixed	13.2000				101.3041	
FXD2/2018/20Yr		KE5000008855	30-Jul-18	05-Jul-38	6,186	88,905.11	Fixed	13.2000	13.2052	100.0354	99.9629	107.9291	300,000,000.00
FXD1/2019/20Yr		KE5000009984	15-Apr-19	21-Mar-39	6,445	66,006.45	Fixed	12.8730				98.3991	
TWENTY FIVE YEAR BOND													
FXD1/2010/25Yr	(Re-opened)	KE4000003089	28-Jun-10	28-May-35	5,052	20,192.50	Fixed	11.2500				96.2600	
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	7,671	86,258.15	Fixed	13.4000				106.6813	
FXD1/2021/25Yr		KE7000003852	10-May-21	09-Apr-46	#REF!	14,246.10	Fixed	13.9240	13.5250	105.8010	102.7790	100.8628	325,000,000.00
FXD1/2021/25Yr		KE7000003852	10-May-21	09-Apr-46	#REF!	14,246.10	Fixed	13.9240	13.5000	105.9836	102.9616	100.8628	596,000,000.00
THIRTY YEAR BOND													
SDB 1/2013/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,117	28,144.70	Fixed	12.0000				91.1930	
INFRASTRUCTURE BONDS													
IFB 2/2009/12Yr		KE4000003204	07-Dec-09	22-Nov-21	117	5,388.33	Fixed	12.0000				101.5126	
IFB 1/2011/12Yr		KE2000002242	03-Oct-11	16-Sep-23	792	11,735.50	Fixed	12.0000				105.4815	
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	1,510	27,925.35	Fixed	11.0000				102.5727	
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	1,902	27,045.95	Fixed	11.0000				104.5256	
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	02-Dec-24	1,223	25,119.55	Fixed	11.0000				102.1055	
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,056	51,192.20	Fixed	11.0000				104.1991	
IFB 1/2016/9Yr		KE5000004654	23-Mar-16	12-Mar-25	1,384	28,035.40	Fixed	12.5000				108.8149	
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	06-Oct-31	1,722	40,029.65	Fixed	12.0000				105.6214	
IFB 1/2017/12Yr		KE5000006980	27-Feb-17	12-Feb-29	2,756	14,330.40	Fixed	12.5000				109.2570	
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	18-Nov-24	1,209	41,469.45	Fixed	12.5000				106.0594	
IFB 1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,184	41,184.80	Fixed	12.5000				107.6071	
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,298	36,787.30	Fixed	11.9500				105.0157	
IFB 1/2019/25Yr		KE5000009760	25-Mar-19	22-Feb-44	8,244	16,826.65	Fixed	12.2000				100.3077	
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	5,185	71,028.55	Fixed	11.7500				100.5920	
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	2,805	74,397.28	Fixed	10.8500				103.9761	
IFB 1/2020/8Yr		KE6000008653	03-Jun-20	29-May-28	1,762	19,275.46	Fixed	10.2000				102.5935	
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,666	78,639.89	Fixed	10.9000	10.7000	105.6451	100.9737	100.7224	60,000,000.00
IFB 1/2021/16Yr		KE7000003324	25-Jan-21	05-Jan-37	5,640	81,052.52	Fixed	12.2570	11.8000	102.8794	102.8121	103.1259	116,000,000.00
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	6,445	81,941.63	Fixed	12.6670	11.9750	108.0393	104.3158	104.3164	200,000,000.00
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	6,445	81,941.63	Fixed	12.6670	11.9350	108.3007	104.5772	104.3164	150,000,000.00
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD 2/2019/ 5Yr		KE6000001086	13-May-19	06-May-24	1,013	39,201.40	Fixed	10.8720	10.2000	103.9197	101.5601	101.4706	7,650,000.00
FXD 1/2014/10Yr	(Re-opened)	KE3000008890	25-May-15	15-Jan-24	901	35,852.15	Fixed	12.1800	10.0000	104.9721	104.6709	104.8394	2,600,000.00
FXD1/2009/15Yr		KE4000003436	26-Oct-09	07-Oct-24	1,167	31,952.45	Fixed	12.5000	10.3000	109.5166	105.8421	106.2296	1,000,000.00
FXD1/2010/15Yr		KE4000003500	29-Mar-10	10-Mar-25	1,321	27,693.90	Fixed	10.2500	10.5200	102.8788	99.1773	100.1238	13,050,000.00
FXD1/2012/20Yr	(Re-opened)	KE4000003849	26-Nov-12	01-Nov-32	4,114	56,884.79	Fixed	12.0000	11.9000	102.9450	100.5714	97.8545	10,700,000.00
FXD1/2018/20Yr		KE5000008325	26-Mar-18	01-Mar-38	6,060	59,078.29	Fixed	13.2000	12.9300	106.4273	101.7855	101.3041	8,000,000.00
FXD1/2018/20Yr		KE5000008325	26-Mar-18	01-Mar-38	6,060	59,078.29	Fixed	13.2000	12.8000	107.3278	102.6860	101.3041	15,000,000.00
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	7,671	86,258.15	Fixed	13.4000	13.5000	100.6285	99.2664	106.6813	5,000,000.00
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	7,671	86,258.15	Fixed	13.4000	13.3500	101.6797	100.3176	106.6813	350,000.00
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	7,671	86,258.15	Fixed	13.4000	13.3000	102.0344	100.6723	106.6813	13,000,000.00
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	7,671	86,258.15	Fixed	13.4000	13.2500	102.3914	101.0293	106.6813	2,500,000.00
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	18-Nov-24	1,209	41,469.45	Fixed	12.5000	13.6500	100.0149	97.7828	106.0594	50,000.00
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	5,185	71,028.55	Fixed	11.7500	11.7000	103.2707	100.2686	100.5920	100,000.00
FXD1/2019/20Yr		KE5000009984	15-Apr-19	21-Mar-39	6,445	66,006.45	Fixed	12.8730	12.9959	102.8910	99.1069	98.3991	20,000,000.00
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	6,445	81,941.63	Fixed	12.6670	11.9000	108.5302	104.8067	104.3164	2,000,000.00
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	6,445	81,941.63	Fixed	12.6670	11.7698	109.3911	105.6676	104.3164	30,000,000.00
CORPORATE BONDS													
CHASE BANK FIXED MEDIUM TER S													
CHBD.BO.02/06/22-0044-13.5		KE5000002104	10-Jun-15	02-Jun-22	309	4,822.40	FIXED	13.2500				100.0000	
SEAL PEOPLE MEDIUM TERM NOTE													
RPBD.BO.08/08/18-0046-13.65		KE5000002096	10-Aug-15	28-Feb-22	215	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	2,553	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	1,199	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	868	2,603.30	FIXED	12.5000				73.1357	
CENTUM REAL ESTATE - ZERO COUPON FOLIETV I IMKF		KE7000002654	16-Dec-20	13-Dec-23	868	354.60	FIXED	12.0000				-	
FAMILY BANK MEDIUM TERM NOTE													
FAMILY FXD		KE7000005085	25-Jun-21	18-Dec-26	1,869	3,999.00	FIXED	13.0000				-	
FAMILY FLR		KE7000005193	25-Jun-21	18-Dec-26	1,869	1.00	VARIABLE	182-Day T-Bill +250bps				-	

Turnover in Bonds	
Today	Previous
3,479,200,000	2,726,300,000

Total Deals	
Today	Previous
52	55

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.