BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

June 2, 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													June 2, 2021
TWO YEAR BONDS													
FXD 1/2021/2Yr		KE7000002217	11-Jan-21	09-Jan-23	586	55,860.26	Fixed	9.4860				104.0771	
FIVE YEAR BONDS													
FXD 2/2016/ 5Yr		KE5000005107	25-Jul-16	19-Jul-21	47	24,395.30	Fixed	14.0690				102.3494	
FXD 3/2016/ 5Yr		KE5000006436	26-Sep-16	20-Sep-21	110	23,051.05	Fixed	13.1120				102.5637	
FXD 1/2017/ 5Yr		KE5000007434	28-Aug-17	22-Aug-22	446	29,599.15	Fixed	12.4650				103.2998	
FXD 2/2017/ 5Yr		KE5000007764	23-Oct-17	17-Oct-22	502	20,712.10	Fixed	12.5170				103.8695	
FXD 1/2018/ 5Yr		KE5000008218	26-Mar-18	20-Mar-23	656	30,795.55	Fixed	12.2990				104.0152	
FXD 1/2019/ 5Yr		KE5000009547	25-Feb-19	19-Feb-24	992	65,082.22	Fixed	11.3040				102.6586	
FXD 2/2019/ 5Yr		KE6000001096	13-May-19	06-May-24	1,069	39,201.40	Fixed	10.8720	10.5000	101.5914	100.9044	101.5380	156,000,000.00
FXD 2/2019/ 5Yr		KE6000001096	13-May-19	06-May-24	1,069	39,201.40	Fixed	10.8720	10.3726	101.9090	101.2220	101.5380	500,000,000.00
FXD 3/2019/ 5Yr		KE6000005766	16-Dec-19	09-Dec-24	1,286	45,012.60	Fixed	11.4920				102.6204	
FXD1/2020/ 5Yr		KE6000008547	11-May-20	05-May-25	1,433	30,121.88	Fixed	11.6670				103.2227	
TEN YEAR BONDS													
FXD 1/2012/10Yr	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	376	35,273.70	Fixed	12.7050				103.1641	
FXD 1/2013/10Yr	(Re-opened)	KE2000006037	01-Jul-13	19-Jun-23	747	39,248.20	Fixed	12.3710				104.6730	
FXD 1/2014/10Yr	(Re-opened)	KE3000008890	25-May-15	15-Jan-24	957	35,852.15	Fixed	12.1800				104.5853	
FXD 1/2016/10Yr		KE5000006329	29-Aug-16	17-Aug-26	1,902	18,306.45	Fixed	15.0390				115.8714	
FXD 1/2017/10Yr		KE5000007327	31-Jul-17	19-Jul-27	3,078	35,174.40	Fixed	12.9660				106.3142	
FXD 1/2018/10Yr		KE5000008762	27-Aug-18	14-Aug-28	2,630	40,584.60	Fixed	12.6860				103.0666	
FXD 2/2018/10Yr		KE5000009216	17-Dec-18	04-Dec-28	2,742	54,034.49	Fixed	12.5020				102.6796	
FXD 1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	2,812	67,555.29	Fixed	12.4380	12.2000	104.5408	101.1238	101.3738	100,000,000.00
FXD 2/2019/10Yr		KE5000009877	15-Apr-19	02-Apr-29	2,861	51,325.00	Fixed	12.3000				103.6277	
FXD 3/2019/10Yr		KE6000004876	19-Aug-19	06-Aug-29	2,987	45,005.05	Fixed	11.5170				104.3653	
FXD 4/2019/10Yr		KE6000005659	25-Nov-19	12-Nov-29	3,085	69,222.44	Fixed	12.2800				100.6723	
FIFTEEN YEAR BONDS													
FXD1/2007/15Yr		KE1000001345	26-Mar-07	07-Mar-22	278	3,654.60	Fixed	14.5000				105.8219	
FXD2/2007/15Yr		KE1000001352	25-Jun-07	06-Jun-22	369	32,682.60	Fixed	13.5000				105.6632	
FXD3/2007/15Yr	(Re-opened)	KE1000001360	26-Nov-07	07-Nov-22	523	32,958.10	Fixed	12.5000				103.8929	
FXD1/2008/15Yr		KE1000001428	31-Mar-08	13-Mar-23	649	34,789.80	Fixed	12.5000				104.2516	
FXD1/2009/15Yr		KE4000003436	26-Oct-09	07-Oct-24	1,223	31,952.45	Fixed	12.5000				106.2658	
FXD1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	1,377	27,693.90	Fixed	10.2500				99.0726	
FXD2/2010/15Yr	(Re-opened)	KE2000001558	25-Apr-11	08-Dec-25	1,650	24,532.51	Fixed	9.0000				93.8236	
FXD1/2012/15Yr		KE4000003675	24-Sep-12	06-Sep-27	2,287	51,459.91	Fixed	11.0000				97.7613	
FXD1/2013/15Yr	(Re-opened)	KE4000003790	25-Feb-13	07-Feb-28	2,441	49,124.18	Fixed	11.2500				97.8133	
FXD2/2013/15Yr		KE4000003808	29-Apr-13	10-Apr-28	2,504	66,103.06	Fixed	12.0000				101.2718	
FXD1/2018/15Yr		KE5000008432	28-May-18	09-May-33	4,359	49,254.85	Fixed	12.6500				99.2071	
FXD2/2018/15Yr		KE5000008879	22-Oct-18	03-Oct-33	4,506	29,064.35	Fixed	12.7500				101.2412	
FXD1/2019/15Yr		KE5000009430	28-Jan-19	09-Jan-34	4,604	80,809.08	Fixed	12.8570	12.7415	105.1960	100.6749	100.7459	150,000,000.00
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	4,709	64,147.57	Fixed	12.7340	12.9000	99.7514	98.9468	100.2025	150,000,000.00
FXD3/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	4,786	50,552.95	Fixed	12.3400				99.6841	
FXD1/2020/15Yr		KE6000007218	25-Feb-20	05-Feb-35	4,996	50,883.00	Fixed	12.7560				102.2767	
TWENTY YEAR BOND													
FXD1/2008/20Yr	(Re-opened)	KE1000001493	30-Jun-08	05-Jun-28	2,560	38,145.10	Fixed	13.7500				99.9474	
FXD1/2011/20Yr	(Re-opened)	KE2000002176	30-May-11	05-May-31	3,624	33,822.97	Fixed	10.0000				89.0660	
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	01-Nov-32	4,170	48,506.49	Fixed	12.0000				97.0812	
FXD1/2016/20Yr		KE5000006543	26-Sep-16	01-Sep-36	5,570	12,761.20	Fixed	14.0000				97.0053	
FXD1/2018/20Yr		KE5000008325	26-Mar-18	01-Mar-38	6,116	59,078.29	Fixed	13.2000				100.2859	
FXD2/2018/20Yr		KE5000008655	30-Jul-18	05-Jul-38	6,242	88,905.11	Fixed	13.2000				99.9532	
FXD1/2019/20Yr		KE5000009984	15-Apr-19	21-Mar-39	6,501	23,560.05	Fixed	12.8730				100.1211	
TWENTY FIVE YEAR BOND													
FXD1/2010/25Yr	(Re-opened)	KE4000003089	28-Jun-10	28-May-35	5,108	20,192.50	Fixed	11.2500				94.6055	
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	52,376	86,258.15	Fixed	13.4000				98.9318	
FXD1/2021/25Yr		KE7000003652	10-May-21	09-Apr-46	53,426	19,281.84	Fixed	13.9240	13.6700	102.6440	101.7642	105.0841	140,000,000.00
FXD1/2021/25Yr		KE7000003652	10-May-21	09-Apr-46	53,426	19,281.84	Fixed	13.9240	13.4101	104.5367	103.6569	105.0841	85,000,000.00
THIRTY YEAR BOND													
SDB 1/2011/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,173	28,144.70	Fixed	12.0000				97.3972	
INFRASTRUCTURE BONDS													
IFB 2/2009/12Yr		KE4000003204	07-Dec-09	22-Nov-21	173	5,388.33	Fixed	12.0000				101.5126	
IFB 1/2011/12Yr		KE2000002242	03-Oct-11	18-Sep-23	838	11,735.50	Fixed	12.0000				105.4815	
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	1,566	27,925.35	Fixed	11.0000				102.3113	
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	1,958	27,045.95	Fixed	11.0000				103.4573	
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	02-Dec-24	1,279	25,119.55	Fixed	11.0000				102.1055	
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,112	51,192.20	Fixed	11.0000				102.7617	
IFB 1/2016/9Yr		KE5000004654	23-May-16	12-May-25	1,440	28,035.40	Fixed	12.5000				107.8852	
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	06-Oct-31	3,778	40,029.65	Fixed	12.0000				103.9066	
IFB 1/2017/12Yr		KE5000006980	27-Feb-17	12-Feb-29	2,812	14,330.40	Fixed	12.5000				109.2570	
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	18-Nov-24	1,265	41,469.45	Fixed	12.5000				105.2638	
IFB 1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,240	41,184.80	Fixed	12.5000	11.3000	111.1629	106.7673	106.1760	50,000,000.00
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,354	36,787.30	Fixed	11.9500				101.4534	
IFB 1/2019/25Yr		KE5000009760	25-Mar-19	22-Feb-44	8,300	16,828.65	Fixed	12.2000				101.2033	
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	5,241	71,028.55	Fixed	11.7500	11.8000	100.8563	99.6619	100.5059	458,000,000.00
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	47,210	74,397.29	Fixed	10.8500				103.4996	
IFB 1/2020/6Yr		KE6000008653	03-Jun-20	25-May-26	46,167	19,275.46	Fixed	10.2000				106.3747	
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	48,071	78,639.89	Fixed	10.9000				99.7147	
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	50,045	81,052.52	Fixed	12.2570				102.1649	
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	50,850	81,941.63	Fixed	12.6670	12.2106	104.5959	102.8211	103.2122	300,000,000.00
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	50,850	81,941.63	Fixed	12.6670	12.1750	104.8244	103.0496	103.2122	100,000,000.00
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	50,850	81,941.63	Fixed	12.6670	12.1300	105.1144	103.3396	103.2122	300,000,000.00
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	2,812	67,555.29	Fixed	12.4380	12.4400	103.3608	99.9438	101.3738	1,100,000.00
FXD 1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	2,812	67,555.29	Fixed	12.4380	11.4600	108.3000	104.8830	101.3738	2,300,000.00
FXD1/2012/15Yr		KE4000003675	24-Sep-12	06-Sep-27	2,287	51,459.91	Fixed	11.0000	11.6644	99.4471	97.0597	97.7613	29,000,000.00
FXD2/2013/15Yr		KE4000003808	29-Apr-13	10-Apr-28	2,504	66,103.06	Fixed	12.0000	11.2300	105.0437	103.5932	101.2718	5,000,000.00
FXD1/2021/25Yr		KE7000003652	10-May-21	09-Apr-46	53,426	19,281.84	Fixed	13.9240	13.4151	104.5000	103.6202	105.0841	2,500,000.00
FXD1/2021/25Yr		KE7000003652	10-May-21	09-Apr-46	53,426	19,281.84	Fixed	13.9240	13.3954	104.6454	103.7656	105.0841	7,000,000.00
FXD1/2021/25Yr		KE7000003652	10-May-21	09-Apr-46	53,426	19,281.84	Fixed	13.9240	13.3341	105.1020	104.2222	105.0841	3,000,000.00
FXD1/2021/25Yr		KE7000003652	10-May-21	09-Apr-46	53,426	19,281.84	Fixed	13.9240	13.2811	105.5000	104.6202	105.0841	3,800,000.00
FXD1/2021/25Yr		KE7000003652	10-May-21	09-Apr-46	53,426	19,281.84	Fixed	13.9240	13.2200	105.9619	105.0821	105.0841	11,200,000.00
FXD1/2021/25Yr		KE7000003652	10-May-21	09-Apr-46	53,426	19,281.84	Fixed	13.9240	13.2100	106.0379	105.1581	105.0841	33,700,000.00
FXD1/2021/25Yr		KE7000003652	10-May-21	09-Apr-46	53,426	19,281.84	Fixed	13.9240	13.1500	106.4957	105.6159	105.0841	2,000,000.00
SDB 1/2011/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,173	28,144.70	Fixed	12.0000	14.2000	89.0558	85.4954	97.3972	3,200,000.00
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	1,566	27,925.35	Fixed	11.0000	9.8000	104.6053	102.3993	102.3113	12,000,000.00
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	1,958	27,045.95	Fixed	11.0000	10.2000	103.6457	102.2858	103.4573	950,000.00
IFB 1/2016/9Yr		KE5000004654	23-May-16	12-May-25	1,440	28,035.40	Fixed	12.5000	9.1600	109.9410	109.3915	107.8852	1,000,000.00
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,354	36,787.30	Fixed	11.9500	12.0370	100.0054	99.4801	101.4534	1,500,000.00
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,354	36,787.30	Fixed	11.9500	11.2100	104.9800	104.4547	101.4534	3,500,000.00
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	5,241	71,028.55	Fixed	11.7500	11.6808	101.6000	100.4056	100.5059	750,000.00
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	5,241	71,028.55	Fixed	11.7500	11.2284	104.5000	103.3056	100.5059	1,500,000.00
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	5,241	71,028.55	Fixed	11.7500	11.1933	104.7300	103.5356	100.5059	4,000,000.00
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	5,241	71,028.55	Fixed	11.7500	11.1825	104.8010	103.6066	100.5059	1,000,000.00
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	5,241	71,028.55	Fixed	11.7500	11.1817	104.8066	103.6122	100.5059	200,000.00
IFB 1/2019/25Yr		KE5000009760	25-Mar-19	22-Feb-44	8,300	16,828.65	Fixed	12.2000	12.5400	100.0280	97.6148	101.2033	100,000.00
IFB 1/2019/25Yr		KE5000009760	25-Mar-19	22-Feb-44	8,300	16,828.65	Fixed	12.2000	11.6600	106.2857	103.8725	101.2033	2,500,000.00
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	47,210	74,397.29	Fixed	10.8500	11.1400	100.2992	98.7790	103.4996	300,000.00
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	47,210	74,397.29	Fixed	10.8500	10.0300	104.9731	103.4529	103.4996	1,000,000.00
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	47,210	74,397.29	Fixed	10.8500	10.0200	105.0166	103.4964	103.4996	25,500,000.00
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	47,210	74,397.29	Fixed	10.8500	9.9100	105.4967	103.9765	103.4996	800,000.00
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	50,045	81,052.52	Fixed	12.2570	11.5700	108.5787	104.2685	102.1649	2,500,000.00
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	50,850	81,941.63	Fixed	12.6670	11.9557	106.2500	104.4752	103.2122	4,700,000.00
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	50,850	81,941.63	Fixed	12.6670	11.6800	108.0872	106.3124	103.2122	7,500,000.00
CORPORATE BONDS													
EABL FIXED MEDIUM TERM NOTE													
EABB.BD.28/03/22-0052-14.17		KE5000007103	03-Apr-17	28-Mar-22	299	6,000.00	FIXED	14.1700				99.2915	
CHASE BANK FIXED MEDIUM TER S													
CHBD.BD.02/06/22-0044-13.5		KE5000002104	10-Jun-15	02-Jun-22	365	4,822.40	FIXED	13.2500				100.0000	
REAL PEOPLE MEDIUM TERM NOTE													
RPBD.BD.06/08/18-0046-13.65		KE5000002096	10-Aug-15	30-Jun-21	28	1,301.10	T.B (91) + 1.00%					90.0000	
RPBD.BD.03/08/20-0047-13.65		KE5000003102	10-Aug-15	24-Jul-28	2,609	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	1,255	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	924	2,603.30	FIXED	12.5000				73.1357	
CENTUM REAL ESTATE - ZERO COUPON EQUITY LINKED		KE7000002654	16-Dec-20	13-Dec-23	924	2,603.30	FIXED	12.0000				-	

Turnover in Bonds	
Today	Previous
2,664,100,000	6,268,100,000

Total Deals	
Today	Previous
66	110

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.