nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

June 4, 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 4, 2021
TWO YEAR BONDS													
FXD 1/2021/2Y		KE7000002217	11-Jan-21	09-Jan-23	584	55,860.26	Fixed	9.4860				104.0771	
FIVE YEAR BONDS													
FXD 2/2016/ 5Y		KE5000005107	25-Jul-16	19-Jul-21	45	24,395.30	Fixed	14.0690				102.3494	
FXD 3/2016/ 5Y		KE5000006436	26-Sep-16	20-Sep-21	108	23,051.05	Fixed	13.1120				102.5637	
FXD 1/2017/ 5Y		KE5000007434	28-Aug-17	22-Aug-22	444	28,599.15	Fixed	12.4650				103.2998	
FXD 2/2017/ 5Y		KE5000007764	23-Oct-17	17-Oct-22	500	20,712.10	Fixed	12.5170				103.8695	
FXD 1/2018/ 5Y		KE5000008218	26-Mar-18	20-Mar-23	654	30,795.55	Fixed	12.2980				104.0152	
FXD 1/2019/ 5Y		KE5000009547	25-Feb-19	19-Feb-24	990	65,082.22	Fixed	11.3040	10.1500	105.8171	102.6495	102.6586	150,000,000.00
FXD 2/2019/ 5Y		KE6000009366	13-May-19	06-May-24	1,067	19,201.40	Fixed	10.8720	10.3500	102.0220	101.2233	101.2220	185,000,000.00
FXD 3/2019/ 5Y		KE6000009766	16-Dec-19	09-Dec-24	1,284	45,012.60	Fixed	11.4920				102.6204	
FXD1/2020/ 5Y		KE6000008547	11-May-20	05-May-25	1,431	30,121.88	Fixed	11.6670				103.2227	
TEN YEAR BONDS													
FXD 1/2012/10Y	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	374	35,273.70	Fixed	12.7050				103.1641	
FXD 1/2013/10Y	(Re-opened)	KE2000006037	01-Jul-13	19-Jun-23	745	39,249.20	Fixed	12.3710				104.6730	
FXD 1/2014/10Y	(Re-opened)	KE3000008890	25-May-15	15-Jan-24	955	35,852.15	Fixed	12.1800				104.5853	
FXD 1/2016/10Y		KE5000006329	29-Aug-16	17-Aug-26	1,900	18,306.45	Fixed	15.0390				115.8714	
FXD 1/2017/10Y		KE5000007327	31-Jul-17	19-Jul-27	3,078	35,174.40	Fixed	12.9660				106.3142	
FXD 1/2018/10Y		KE5000008762	27-Aug-18	14-Aug-28	2,628	40,584.60	Fixed	12.6860				103.0666	
FXD 2/2018/10Y		KE3000009216	17-Dec-18	04-Dec-28	2,740	54,034.49	Fixed	12.5020	12.4000	106.3877	100.4852	102.6796	183,000,000.00
FXD 1/2019/10Y		KE5000009653	25-Feb-19	12-Feb-29	2,810	67,550.28	Fixed	12.4380				101.1238	
FXD 2/2019/10Y		KE5000009877	15-Apr-19	02-Apr-29	2,859	51,325.00	Fixed	12.3000				103.6277	
FXD 3/2019/10Y		KE6000009876	19-Aug-19	06-Aug-29	2,985	45,005.05	Fixed	11.5170				104.3653	
FXD 4/2019/10Y		KE6000009569	25-Nov-19	12-Nov-29	3,083	68,222.44	Fixed	12.2800				100.6723	
FIFTEEN YEAR BONDS													
FXD1/2007/15Y		KE1000001345	26-Mar-07	07-Mar-22	276	3,654.60	Fixed	14.5000				105.8219	
FXD2/2007/15Y		KE1000001352	25-Jun-07	06-Jun-22	367	32,682.60	Fixed	13.5000				105.6632	
FXD3/2007/15Y	(Re-opened)	KE1000001360	26-Nov-07	07-Nov-22	521	32,958.10	Fixed	12.5000				103.8929	
FXD1/2008/15Y		KE1000001428	31-Mar-08	13-Mar-23	647	34,789.80	Fixed	12.5000				104.2516	
FXD1/2009/15Y		KE4000003456	26-Oct-09	07-Oct-24	1,221	31,952.45	Fixed	12.5000	10.6250	107.4651	105.6450	105.0766	127,000,000.00
FXD1/2010/15Y		KE4000003550	29-Mar-10	10-Mar-25	1,375	27,693.90	Fixed	10.2500				99.0726	
FXD2/2010/15Y	(Re-opened)	KE2000003158	20-Apr-11	06-Dec-25	1,649	24,532.51	Fixed	9.0000				93.8236	
FXD1/2012/15Y		KE4000003675	24-Sep-12	06-Sep-27	2,285	31,459.91	Fixed	11.0000				97.7613	
FXD1/2013/15Y	(Re-opened)	KE4000003780	25-Feb-13	07-Feb-28	2,439	49,124.18	Fixed	11.2500				97.8133	
FXD2/2013/15Y		KE4000003808	29-Apr-13	10-Apr-28	2,502	66,103.06	Fixed	12.0000				101.2718	
FXD1/2018/15Y		KE5000008432	28-May-18	09-May-33	4,357	49,254.85	Fixed	12.6500				99.2071	
FXD2/2018/15Y		KE5000008679	22-Oct-18	03-Oct-33	4,504	29,064.35	Fixed	12.7500				101.2412	
FXD1/2019/15Y		KE5000009430	28-Jan-19	09-Jan-34	4,602	80,809.08	Fixed	12.8570				100.6749	
FXD2/2019/15Y		KE6000001104	13-May-19	24-Apr-34	4,707	64,147.57	Fixed	12.7340	12.7999	100.4400	99.5654	99.8775	100,000,000.00
FXD3/2019/15Y		KE6000013328	29-Jul-19	10-Jul-34	4,784	50,552.95	Fixed	12.3450				99.6841	
FXD1/2020/15Y		KE6000007218	25-Feb-20	05-Feb-35	4,994	50,883.00	Fixed	12.7560				102.2767	
TWENTY YEAR BOND													
FXD1/2006/20Y	(Re-opened)	KE1000001493	30-Jun-06	05-Jun-26	2,558	38,145.10	Fixed	13.7500				99.9474	
FXD1/2011/20Y	(Re-opened)	KE2000002176	30-May-11	05-May-31	3,622	33,822.97	Fixed	10.0000				89.0660	
FXD1/2012/20Y	(Re-opened)	KE4000003949	26-Nov-12	01-Nov-32	4,168	48,506.49	Fixed	12.0000				97.0812	
FXD1/2016/20Y		KE5000006543	26-Sep-16	01-Sep-36	5,568	12,761.20	Fixed	14.0000				97.0053	
FXD1/2018/20Y		KE5000008325	26-Mar-18	01-Mar-38	6,114	59,078.28	Fixed	13.2000				100.2859	
FXD2/2018/20Y		KE5000008655	30-Jul-18	05-Jul-38	6,240	88,905.11	Fixed	13.2000				99.9532	
FXD1/2019/20Y		KE5000009984	15-Apr-19	21-Mar-39	6,499	23,560.05	Fixed	12.8730				100.1211	
TWENTY FIVE YEAR BOND													
FXD1/2010/25Y	(Re-opened)	KE4000003089	28-Jun-10	28-May-35	5,106	20,192.50	Fixed	11.2500				94.6055	
FXD1/2018/25Y		KE5000008549	25-Jun-18	26-May-43	6,376	86,258.15	Fixed	13.4000				99.8020	
FXD1/2021/25Y		KE7000003852	10-May-21	09-Apr-46	53,426	19,281.84	Fixed	13.9240				103.6189	
THIRTY YEAR BOND													
SDB 1/2011/30Y	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,171	28,144.70	Fixed	12.0000				97.3972	
INFRASTRUCTURE BONDS													
IFB 2/2009/12Y		KE4000003204	07-Dec-09	22-Nov-21	171	5,388.33	Fixed	12.0000				101.5126	
IFB 1/2011/12Y		KE2000002242	03-Oct-11	18-Sep-23	836	11,735.50	Fixed	12.0000				105.4815	
IFB 1/2013/12Y		KE3000008130	30-Sep-13	15-Sep-25	1,564	27,926.35	Fixed	11.0000				102.3113	
IFB 1/2014/12Y		KE4000001109	27-Oct-14	12-Oct-26	1,956	27,045.95	Fixed	11.0000				103.4573	
IFB 1/2015/09Y		KE5000004100	14-Dec-15	02-Dec-24	1,277	25,119.55	Fixed	11.0000				102.1055	
IFB 1/2015/12Y		KE4000001653	30-Mar-15	15-Mar-27	2,110	51,192.20	Fixed	11.0000				102.7617	
IFB 1/2016/09Y		KE5000004654	23-May-16	12-May-25	1,438	28,035.40	Fixed	12.5000				107.8852	
IFB 1/2016/15Y		KE5000006659	24-Oct-16	06-Oct-31	3,778	40,029.65	Fixed	12.0000				103.9066	
IFB 1/2017/12Y		KE5000006980	27-Feb-17	12-Feb-29	2,810	14,330.40	Fixed	12.5000				109.2570	
IFB 1/2017/7Y		KE5000007988	27-Nov-17	18-Nov-24	1,263	41,469.45	Fixed	12.5000				105.2638	
IFB 1/2018/15Y		KE5000008093	29-Jan-18	10-Jan-33	4,238	41,184.80	Fixed	12.5000				106.7623	
IFB 1/2018/20Y		KE5000009109	19-Nov-18	25-Oct-38	6,352	36,787.30	Fixed	11.9500				101.4534	
IFB 1/2019/25Y		KE5000009760	25-Mar-19	22-Feb-44	8,298	16,828.65	Fixed	12.2000				101.2033	
IFB 1/2019/16Y		KE6000005543	28-Oct-19	08-Oct-35	5,239	71,028.55	Fixed	11.7500				100.2850	
IFB 1/2020/9Y		KE6000008430	15-Apr-20	02-Apr-29	47,210	74,397.29	Fixed	10.8500				103.4996	
IFB 1/2020/8Yr		KE6000008653	03-Jun-20	25-May-28	46,167	19,275.46	Fixed	10.2000				106.3747	
IFB 1/2020/11Yr		KE6000008545	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				102.1653	
FB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	50,850	81,841.63	Fixed	12.6670	12.2000	104.7320	102.6876	103.3396	600,000,000.00
BONDS ,SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD2/2019/15Y		KE6000001104	13-May-19	24-Apr-34	4,707	64,147.57	Fixed	12.7340	12.8000	100.4394	99.5646	99.8775	1,000,000.00
FXD2/2019/15Y		KE6000001104	13-May-19	24-Apr-34	4,707	64,147.57	Fixed	12.7340	12.7835	100.5422	99.6676	99.8775	200,000.00
FXD2/2019/15Y		KE6000001104	13-May-19	24-Apr-34	4,707	64,147.57	Fixed	12.7340	9.3000	107.8771	105.4375	99.8775	3,300,000.00
FXD1/2012/20Y	(Re-opened)	KE4000003949	26-Nov-12	01-Nov-32	4,168	48,506.49	Fixed	12.0000	12.7056	96.3788	95.7854	97.0812	100,000.00
FXD1/2018/25Y		KE5000008549	25-Jun-18	26-May-43	52,376	86,258.15	Fixed	13.4000	13.3644	106.3067	100.2325	99.8020	22,000,000.00
FXD1/2018/25Y		KE5000008549	25-Jun-18	26-May-43	52,376	86,258.15	Fixed	13.4000	12.8500	110.0617	103.9875	99.8020	2,000,000.00
FXD1/2021/25Y		KE7000003852	10-May-21	09-Apr-46	53,426	19,281.84	Fixed	13.9240	13.6000	103.2221	102.2858	103.6189	2,000,000.00
FXD1/2021/25Y		KE7000003852	10-May-21	09-Apr-46	53,426	19,281.84	Fixed	13.9240	13.4201	104.5373	103.5810	103.6189	40,000,000.00
FXD1/2021/25Y		KE7000003852	10-May-21	09-Apr-46	53,426	19,281.84	Fixed	13.9240	13.3550	105.0208	104.0645	103.6189	1,000,000.00
FXD1/2021/25Y		KE7000003852	10-May-21	09-Apr-46	53,426	19,281.84	Fixed	13.9240	13.2248	105.9992	105.0429	103.6189	37,500,000.00
FXD1/2021/25Y		KE7000003852	10-May-21	09-Apr-46	53,426	19,281.84	Fixed	13.9240	13.1549	106.5330	105.5767	103.6189	24,000,000.00
SDB 1/2011/30Y	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,171	28,144.70	Fixed	12.0000	13.4053	93.8769	90.2835	97.3972	100,000.00
IFB 1/2013/12Y		KE3000008130	30-Sep-13	15-Sep-25	1,564	27,926.35	Fixed	11.0000	9.5000	105.2594	103.0231	102.3113	1,000,000.00
IFB 1/2015/12Y		KE4000001653	30-Mar-15	15-Mar-27	2,110	51,192.20	Fixed	11.0000	9.5000	106.8943	104.6580	102.7617	7,500,000.00
IFB 1/2017/7Y		KE5000007988	27-Nov-17	18-Nov-24	1,263	41,469.45	Fixed	12.5000	10.2000	106.1939	104.8162	105.2638	2,350,000.00
IFB 1/2018/20Y		KE5000009109	19-Nov-18	25-Oct-38	6,352	36,787.30	Fixed	11.9500	12.0000	100.2843	99.6934	101.4534	3,000,000.00
IFB 1/2019/16Y		KE6000005543	28-Oct-19	08-Oct-35	5,239	71,028.55	Fixed	11.7500	11.1696	104.9490	103.6901	100.2850	200,000.00
IFB 1/2020/8Yr		KE6000008653	03-Jun-20	25-May-28	46,167	19,275.46	Fixed	10.2000	9.5158	102.0506	101.9385	106.3747	31,200,000.00
FB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	50,850	81,841.63	Fixed	12.6670	12.7708	101.1711	99.3267	103.3396	4,000,000.00
FB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	50,850	81,841.63	Fixed	12.6670	12.1000	105.3765	103.5321	103.3396	15,250,000.00
FB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	50,850	81,841.63	Fixed	12.6670	12.1000	105.4788	103.5298	103.3396	20,000,000.00
FB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	50,850	81,841.63	Fixed	12.6670	12.0750	105.6407	103.6919	103.3396	20,000,000.00
FB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	50,850	81,841.63	Fixed	12.6670	12.0500	105.7012	103.8568	103.3396	10,000,000.00
FB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	50,850	81,841.63	Fixed	12.6670	12.0000	106.0275	104.1931	103.3396	1,000,000.00
FB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	50,850	81,841.63	Fixed	12.6670	11.8103	106.6172	104.7728	103.3396	2,500,000.00
FB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	50,850	81,841.63	Fixed	12.6670	11.6800	106.1546	106.3102	103.3396	5,000,000.00
CORPORATE BONDS													
EABL FIXED MEDIUM TERM NOTE													
EABB.BD.28/03/22-0052-14.17		KES500007103	03-Apr-17	28-Mar-22	297	6,000.00	FIXED	14.1700				99.2915	
CHASE BANK FIXED MEDIUM TER S													
CHBD.BD.10/06/22-0944-13.5		KES500002104	10-Jun-15	02-Jun-22	363	4,822.40	FIXED	13.2500				100.0000	
REAL PEOPLE MEDIUM TERM NOTE													
RPBD.BD.06/08/18-0046-13.45		KES5000020961	10-Aug-15	30-Jun-21	26	1,301.10	T.B (91) + 1.00%					90.0000	
RPBD.BD.03/08/20-0047-13.45		KES5000031021	10-Aug-15	24-Jul-28	2,607	1,301.10	T.B (91) + 1.00%					101.5187	
ACORN GREEN BOND MEDIUM TERM NOTE													
ACORN FBD		KE6000007093	08-Nov-19	08-Nov-24	1,253	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	922	2,603.30	FIXED	12.5000				73.1357	
CENTUM REAL ESTATE - ZERO COUPON EQUITY LIMED		KE7000002654	16-Dec-20	13-Dec-23	922	2,603.30	FIXED	12.0000				-	

Turnover in Bonds	
Today	Previous
1,601,700,000	2,785,950,000

Total Deals	
Today	Previous
47	93

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: Floatine 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.