nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

June 16, 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 16, 2021
TWO YEAR BONDS													
FXD 1/2021/2Yr		KE7000002217	11-Jan-21	09-Jan-23	572	55,860.26	Fixed	9.4860				100.2531	
FIVE YEAR BONDS													
FXD 2/2016/ 5Yr		KE5000005107	25-Jul-16	19-Jul-21	33	24,395.30	Fixed	14.0690				102.3494	
FXD 3/2016/ 5Yr		KE5000006436	26-Sep-16	20-Sep-21	96	23,051.05	Fixed	13.1120				102.5637	
FXD 1/2017/ 5Yr		KE5000007434	28-Aug-17	22-Aug-22	432	29,599.15	Fixed	12.4650				103.2998	
FXD 2/2017/ 5Yr		KE5000007764	23-Oct-17	17-Oct-22	488	20,712.10	Fixed	12.5170				103.8695	
FXD 1/2018/ 5Yr		KE5000008218	26-Mar-18	20-Mar-23	642	30,795.55	Fixed	12.2990				104.0152	
FXD 1/2019/ 5Yr		KE5000009547	25-Feb-19	19-Feb-24	978	65,082.22	Fixed	11.3040				102.7586	
FXD 2/2019/ 5Yr		KE6000001596	13-May-19	06-May-24	1,055	39,201.40	Fixed	10.8720				101.7663	
FXD 3/2019/ 5Yr		KE6000005766	16-Dec-19	09-Dec-24	1,272	45,012.60	Fixed	11.4920				108.4377	
FXD1/2020/ 5Yr		KE6000008547	11-May-20	05-May-25	1,419	30,121.88	Fixed	11.6670				103.2227	
TEN YEAR BONDS													
FXD 1/2012/10Yr	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	362	35,273.70	Fixed	12.7050				103.1641	
FXD 1/2013/10Yr	(Re-opened)	KE2000006037	01-Jul-13	19-Jun-23	733	39,249.20	Fixed	12.3710				104.6730	
FXD 1/2014/10Yr	(Re-opened)	KE3000008890	25-May-14	15-Jun-24	943	35,852.15	Fixed	12.1800				104.5852	
FXD 1/2016/10Yr		KE5000006329	29-Aug-16	17-Aug-26	1,888	18,306.45	Fixed	15.0390	11.1750	119.5675	114.8575	115.8714	300,000,000.00
FXD 1/2017/10Yr		KE5000007327	31-Jul-17	19-Jul-27	2,224	35,174.40	Fixed	12.9660	11.5250	111.2250	106.1568	105.8422	350,000,000.00
FXD 1/2017/10Yr		KE5000007327	31-Jul-17	19-Jul-27	2,224	35,174.40	Fixed	12.9660	11.4500	111.5615	106.5033	105.8422	350,000,000.00
FXD 1/2018/10Yr		KE5000008762	27-Aug-18	14-Aug-28	2,616	40,584.60	Fixed	12.6860				103.0666	
FXD 2/2018/10Yr		KE5000009216	17-Dec-18	04-Dec-28	2,728	54,034.49	Fixed	12.5020				102.4007	
FXD 1/2018/10Yr		KE5000009653	25-Feb-19	12-Feb-29	2,798	67,555.29	Fixed	12.4380				101.1238	
FXD 2/2018/10Yr		KE5000009877	15-Apr-19	02-Apr-29	2,847	51,325.00	Fixed	12.3000				103.6277	
FXD 3/2018/10Yr		KE6000004876	19-Aug-19	06-Aug-29	2,973	45,005.05	Fixed	11.5170				104.3653	
FXD 4/2018/10Yr		KE6000005659	25-Nov-19	12-Nov-29	3,071	69,222.44	Fixed	12.2800				100.3960	
FIFTEEN YEAR BONDS													
FXD1/2007/15Yr		KE1000001345	26-Mar-07	07-Mar-22	264	3,654.60	Fixed	14.5000				104.2729	
FXD2/2007/15Yr		KE1000001352	25-Jun-07	06-Jun-22	355	32,682.60	Fixed	13.5000				105.6632	
FXD3/2007/15Yr	(Re-opened)	KE1000001360	26-Nov-07	07-Nov-22	509	32,958.10	Fixed	12.5000				103.8928	
FXD1/2008/15Yr		KE5000001428	31-Mar-08	19-Mar-23	635	34,789.80	Fixed	12.5000				104.2616	
FXD1/2009/15Yr		KE4000003436	26-Oct-09	07-Oct-24	1,209	31,852.45	Fixed	12.5000				106.0587	
FXD1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	1,363	27,692.90	Fixed	10.2000				99.0726	
FXD2/2010/15Yr	(Re-opened)	KE4000003568	20-Apr-11	08-Dec-25	1,636	24,532.51	Fixed	9.0000				93.8236	
FXD1/2012/15Yr		KE4000003675	24-Sep-12	06-Sep-27	2,273	51,499.91	Fixed	11.0000				97.7753	
FXD1/2013/15Yr	(Re-opened)	KE4000003790	25-Feb-13	07-Feb-28	2,427	49,124.18	Fixed	11.2000				97.8254	
FXD2/2013/15Yr		KE4000003808	29-Apr-13	10-Apr-28	2,490	66,103.06	Fixed	12.0000				101.2718	
FXD1/2018/15Yr		KE5000008432	28-May-18	09-May-33	4,345	49,254.85	Fixed	12.6500				99.2071	
FXD2/2018/15Yr		KE5000008879	22-Oct-18	03-Oct-33	4,492	29,064.35	Fixed	12.7500				101.2412	
FXD1/2019/15Yr		KE5000009430	28-Jan-19	09-Jan-34	4,590	80,809.08	Fixed	12.8570				100.6749	
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	4,695	64,147.57	Fixed	12.7340	12.4500	103.0642	101.7698	99.7129	65,000,000.00
FXD3/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	4,772	50,552.95	Fixed	12.3450				99.6841	
FXD1/2020/15Yr		KE6000007218	25-Feb-20	05-Feb-35	4,952	50,883.00	Fixed	12.7560				102.2767	
TWENTY YEAR BOND													
FXD1/2008/20Yr	(Re-opened)	KE1000001493	30-Jun-08	05-Jun-28	2,546	38,145.10	Fixed	13.7500				108.7548	
FXD1/2011/20Yr	(Re-opened)	KE2000002176	30-May-11	05-May-31	3,610	33,822.97	Fixed	10.0000				109.1227	
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	01-Nov-32	4,156	48,506.49	Fixed	12.0000				97.0812	
FXD1/2013/20Yr		KE5000006543	26-Sep-16	01-Sep-36	5,556	12,761.20	Fixed	14.0000				97.0053	
FXD1/2018/20Yr		KE5000008325	26-Mar-18	01-Mar-38	6,102	59,078.29	Fixed	13.2000				107.8950	
FXD2/2018/20Yr		KE5000008655	30-Jul-18	05-Jul-38	6,228	88,905.11	Fixed	13.2000				100.6396	
FXD1/2019/20Yr		KE5000009894	15-Apr-19	21-Mar-39	6,487	23,560.05	Fixed	12.8730				100.1211	
TWENTY FIVE YEAR BOND													
FXD1/2019/25Yr	(Re-opened)	KE4000003689	25-Jun-19	28-May-35	5,094	20,192.50	Fixed	11.2500				94.6055	
FXD1/2018/25Yr		KE5000008549	25-Jul-18	25-May-43	8,013	86,258.15	Fixed	13.4000				99.8020	
FXD1/2021/25Yr		KE7000003652	10-May-21	09-Apr-46	9,063	19,281.84	Fixed	13.9240				102.9835	
THIRTY YEAR BOND													
SDB 1/2011/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,159	28,144.70	Fixed	12.0000				97.3972	
INFRASTRUCTURE BONDS													
IFB 2/2009/12Yr		KE4000003204	07-Dec-09	22-Nov-21	159	5,388.33	Fixed	12.0000				101.5126	
IFB 1/2011/12Yr		KE2000002242	03-Oct-11	18-Sep-23	824	11,736.92	Fixed	12.0000				105.4615	
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	1,552	27,925.35	Fixed	11.0000				102.5727	
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	1,944	27,646.95	Fixed	11.0000	9.7000	106.4905	103.7378	103.2940	70,000,000.00
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	02-Dec-24	1,265	25,119.55	Fixed	11.0000				102.1055	
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,098	51,192.20	Fixed	11.0000				103.3619	
IFB 1/2016/9Yr		KE5000004854	23-Mar-16	12-Mar-25	1,426	28,035.40	Fixed	12.5000				107.8852	
IFB 1/2016/15Yr		KE5000006859	24-Oct-16	06-Oct-31	3,764	40,029.65	Fixed	12.0000				103.9066	
IFB 1/2017/12Yr		KE5000006980	27-Feb-17	12-Feb-29	2,798	14,330.40	Fixed	12.5000				109.2570	
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	16-Nov-24	1,251	41,469.45	Fixed	12.5000				107.3798	
IFB 1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,226	41,184.80	Fixed	12.5000				107.2918	
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,340	36,787.30	Fixed	11.9500				103.9469	
IFB 1/2019/20Yr		KE5000009760	25-Mar-19	22-Feb-44	8,286	16,808.65	Fixed	12.2000				100.3077	
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	5,227	71,028.55	Fixed	11.7500				103.2651	
IFB 1/2020/9Yr		KE6000009430	15-Apr-20	02-Apr-29	2,847	74,397.29	Fixed	10.8500	10.7000	102.5262	100.5887	100.5896	300,000,000.00
IFB 1/2020/6Yr		KE6000008853	03-Jun-20	29-May-26	1,804	19,275.46	Fixed	10.2000	9.6000	102.1240	101.6756	101.5353	100,000,000.00
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,708	78,639.89	Fixed	10.9000	10.9750	103.0076	99.5939	99.9659	400,000,000.00
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,708	78,639.89	Fixed	10.9000	10.9061	103.3497	99.9360	99.9659	500,000,000.00
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	5,682	81,052.52	Fixed	12.2570				102.2933	
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	6,487	81,941.63	Fixed	12.6670	12.0800	105.9150	103.6530	104.1744	400,000,000.00
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	6,487	81,941.63	Fixed	12.6670	12.0500	106.1097	103.8477	104.1744	150,000,000.00
BONDS SELL/BUY BACK TRANSACTIONS													
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	6,487	81,941.63	Fixed	12.6670	10.0000	120.9154	118.6534	104.1744	200,000,000.00
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION													
FXD 1/2018/10Yr		KE5000008762	27-Aug-18	14-Aug-28	2,616	40,584.60	Fixed	12.6860	11.9915	107.2478	103.2399	103.0666	1,500,000.00
FXD 2/2018/10Yr		KE5000009216	17-Dec-18	04-Dec-28	2,728	54,034.49	Fixed	12.5020	12.1230	101.9319	101.8289	102.4007	500,000.00
FXD2/2013/15Yr		KE4000003808	29-Apr-13	10-Apr-28	2,490	66,103.06	Fixed	12.0000	10.9800	106.6957	104.7836	101.2718	3,600,000.00
FXD2/2018/20Yr		KE5000008655	30-Jul-18	05-Jul-38	6,228	88,905.11	Fixed	13.2000	13.4000	103.7922	99.6327	100.6396	7,500,000.00
FXD1/2021/25Yr		KE7000003652	10-May-21	09-Apr-46	9,063	19,281.84	Fixed	13.9240	13.2500	106.2577	104.8423	102.9835	7,000,000.00
FXD1/2021/25Yr		KE7000003652	10-May-21	09-Apr-46	9,063	19,281.84	Fixed	13.9240	13.1400	107.0953	105.6799	102.9835	12,000,000.00
FXD1/2021/25Yr		KE7000003652	10-May-21	09-Apr-46	9,063	19,281.84	Fixed	13.9240	13.0700	107.6346	106.2192	102.9835	700,000.00
FXD1/2021/25Yr		KE7000003652	10-May-21	09-Apr-46	9,063	19,281.84	Fixed	13.9240	13.0500	107.7896	106.3742	102.9835	1,000,000.00
FXD1/2021/25Yr		KE7000003652	10-May-21	09-Apr-46	9,063	19,281.84	Fixed	13.9240	13.0400	107.8672	106.4518	102.9835	5,000,000.00
FXD1/2021/25Yr		KE7000003652	10-May-21	09-Apr-46	9,063	19,281.84	Fixed	13.9240	13.0100	108.1008	106.6854	102.9835	29,600,000.00
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	1,552	27,925.35	Fixed	11.0000	10.5500	103.4491	100.8952	102.5727	10,000,000.00
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	02-Dec-24	1,265	25,119.55	Fixed	11.0000	10.5600	101.1911	100.0191	102.1055	1,300,000.00
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,098	51,192.20	Fixed	11.0000	10.4700	104.1750	101.5761	103.3619	900,000.00
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,340	36,787.30	Fixed	11.9500	11.1800	106.6085	104.6236	103.9469	5,000,000.00
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,340	36,787.30	Fixed	11.9500	11.1600	106.7335	104.7486	103.9469	5,750,000.00
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	5,227	71,028.55	Fixed	11.7500	12.0000	100.0739	98.4276	103.2651	2,000,000.00
IFB 1/2020/9Yr		KE6000009430	15-Apr-20	02-Apr-29	2,847	74,397.29	Fixed	10.8500	10.5000	103.3923	101.4250	100.5896	500,000.00
IFB 1/2020/9Yr		KE6000009430	15-Apr-20	02-Apr-29	2,847	74,397.29	Fixed	10.8500	10.0200	106.4122	103.4747	100.5896	6,000,000.00
IFB 1/2020/9Yr		KE6000009430	15-Apr-20	02-Apr-29	2,847	74,397.29	Fixed	10.8500	9.9600	106.6724	103.7349	100.5896	10,000,000.00
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,708	78,639.89	Fixed	10.9000	11.0061	102.8538	99.4401	99.9659	10,000,000.00
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	5,682	81,052.52	Fixed	12.2570	11.3300	110.6181	105.8365	102.2933	200,000.00
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	5,682	81,052.52	Fixed	12.2570	11.2900	110.8830	106.1014	102.2933	30,000,000.00
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	5,682	81,052.52	Fixed	12.2570	11.0048	112.8007	108.0191	102.2933	2,500,000.00
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	6,487	81,941.63	Fixed	12.6670	12.3000	104.5384	102.2416	104.1744	3,100,000.00
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	6,487	81,941.63	Fixed	12.6670	12.2054	105.1071	102.8451	104.1744	10,000,000.00
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	6,487	81,941.63	Fixed	12.6670	12.0000	106.4356	104.1736	104.1744	11,000,000.00
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	6,487	81,941.63	Fixed	12.6670	11.8949	107.1260	104.8640	104.1744	9,000,000.00
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	6,487	81,941.63	Fixed	12.6670	11.6300	108.8983	106.6363	104.1744	200,000.00
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	6,487	81,941.63	Fixed	12.6670	11.5900	109.1700	106.9080	104.1744	1,000,000.00
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	6,487	81,941.63	Fixed	12.6670	11.5600	109.3745	107.1125	104.1744	5,000,000.00
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	6,487	81,941.63	Fixed	12.6670	11.5000	109.7853	107.5233	104.1744	1,500,000.00
CORPORATE BONDS													
EABL FIXED MEDIUM TERM NOTE													
EABL BD 28/03/22-0052-14.17		KES000007103	03-Apr-17	28-Mar-22	285	6,000.00	FIXED	14.1700				99.2915	
CHASE BANK FIXED MEDIUM TER S													
CHBD.BD.02/06/22-0044-13.5		KES000002104	10-Jun-15	02-Jun-22	351	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	30-Jun-21	14	1,301.10	T.B (91) + 1.00%					90.0000	
RPBD.BD.03/08/20-0047-13.65		KES000003102	10-Aug-15	24-Jul-28	2,595	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	1,241	2,401.40	FIXED	12.2500				103.3447	
CENTUM REAL ESTATE LIMITED MEDIUM TERM NOTE (SENIOR SECURED)													
CENTUM REAL ESTATE - ZERO COUPON		KE7000002549	16-Dec-20	13-Dec-23	910	2,603.30	FIXED	12.5000				73.1357	
CENTUM REAL ESTATE - ZERO COUPON FOLIETY I INRF		KE7000002854	16-Dec-20	13-Dec-23	910	2,603.30	FIXED	12.0000				-	

Turnover in Bonds	
Today	Previous
3,378,250,000	2,833,800,000

Total Deals	
Today	Previous
66	97

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.

Note:

FR: Floating Rate Treasury Bond **MA**: 12 weeks 91 dev rates Mavrine 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.