nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

June 18, 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 18, 2021
TWO YEAR BONDS													
FXD 1/2021/2Yr		KE7000002217	11-Jan-21	09-Jan-23	570	55,860.26	Fixed	9.4860	9.0000	104.8009	100.6834	100.2531	1,000,000,000.00
FIVE YEAR BONDS													
FXD 2/2016/ 5Yr		KE5000005107	25-Jul-16	19-Jul-21	31	24,395.30	Fixed	14.0690				102.3494	
FXD 3/2016/ 5Yr		KE5000006436	26-Sep-16	20-Sep-21	94	23,051.05	Fixed	13.1120				102.5637	
FXD 1/2017/ 5Yr		KE5000007434	28-Aug-17	22-Aug-22	430	28,599.15	Fixed	12.4650				103.2998	
FXD 2/2017/ 5Yr		KE5000007764	23-Oct-17	17-Oct-22	486	20,712.10	Fixed	12.5170				103.8695	
FXD 1/2018/ 5Yr		KE5000008218	26-Mar-18	20-Mar-23	640	30,795.55	Fixed	12.2990	9.5000	107.3740	104.4006	104.0152	3,000,000,000.00
FXD 1/2018/ 5Yr		KE5000009547	25-Feb-19	19-Feb-24	976	65,082.22	Fixed	11.3040	10.1250	106.2793	102.6769	102.7586	300,000,000.00
FXD 1/2018/ 5Yr		KE5000009547	25-Feb-19	19-Feb-24	976	65,082.22	Fixed	11.3040	10.0000	106.5724	102.9700	102.7586	1,000,000,000.00
FXD 1/2018/ 5Yr		KE5000009547	25-Feb-19	19-Feb-24	976	65,082.22	Fixed	11.3040	9.9750	106.6312	103.0288	102.7586	500,000,000.00
FXD 1/2018/ 5Yr		KE5000009547	25-Feb-19	19-Feb-24	976	65,082.22	Fixed	11.3040	9.9500	106.6900	103.0876	102.7586	200,000,000.00
FXD 2/2018/ 5Yr		KE6000001596	13-May-18	06-May-24	1,053	38,201.40	Fixed	10.8720				101.7663	
FXD 3/2018/ 5Yr		KE6000005766	16-Dec-19	09-Dec-24	1,270	45,012.60	Fixed	11.4920				108.4377	
FXD1/2020/ 5Yr		KE6000008547	11-May-20	05-May-25	1,417	30,121.88	Fixed	11.6670	10.6000	104.5574	103.3074	103.2227	200,000,000.00
TEN YEAR BONDS													
FXD 1/2012/10Yr	(Re-opened)	KE2000002358	23-Jun-12	13-Jun-22	360	35,273.70	Fixed	12.7050				103.1641	
FXD 1/2013/10Yr	(Re-opened)	KE2000000037	01-Jul-13	19-Jun-23	731	39,248.20	Fixed	12.3710				104.6730	
FXD 1/2014/10Yr	(Re-opened)	KE3000008880	25-May-15	15-Jan-24	941	35,852.15	Fixed	12.1800	10.0000	109.8921	104.8394	104.5853	500,000,000.00
FXD 1/2016/10Yr		KE3000006329	29-Aug-16	17-Aug-26	1,886	18,306.45	Fixed	15.0350				114.8575	
FXD 1/2017/10Yr		KE5000007327	31-Jul-17	19-Jul-27	2,222	35,174.40	Fixed	12.9660				106.5033	
FXD 1/2018/10Yr		KE5000009762	27-Aug-18	14-Aug-28	2,614	40,584.60	Fixed	12.6860				103.0666	
FXD 2/2018/10Yr		KE5000009216	17-Dec-18	04-Dec-28	2,726	54,034.49	Fixed	12.5020				102.6007	
FXD 1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	2,796	67,595.28	Fixed	12.4380	11.8000	106.5827	102.6189	101.6182	100,000,000.00
FXD 2/2019/10Yr		KE5000009877	15-Apr-19	02-Apr-29	2,845	51,325.00	Fixed	12.3000				103.6277	
FXD 3/2019/10Yr		KE6000004876	19-Aug-19	06-Aug-29	2,971	45,005.05	Fixed	11.5170				104.3653	
FXD 4/2019/10Yr		KE6000005659	25-Nov-19	12-Nov-29	3,069	69,222.44	Fixed	12.2800				100.3960	
FIFTEEN YEAR BONDS													
FXD1/2007/15Yr		KE1000001345	26-Mar-07	07-Mar-22	262	3,654.60	Fixed	14.5000				104.2728	
FXD2/2007/15Yr		KE1000001352	25-Jun-07	06-Jun-22	353	32,682.60	Fixed	13.5000				105.6632	
FXD3/2007/15Yr	(Re-opened)	KE1000001360	26-Nov-07	07-Nov-22	507	32,958.10	Fixed	12.5000				103.8929	
FXD1/2008/15Yr		KE4000001428	31-Mar-08	13-Mar-23	633	34,799.80	Fixed	12.5000				104.2516	
FXD1/2009/15Yr		KE4000003436	26-Oct-09	07-Oct-24	1,207	31,952.45	Fixed	12.5000				106.0587	
FXD1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	1,361	27,693.90	Fixed	10.2500				99.0726	
FXD2/2010/15Yr	(Re-opened)	KE2000001558	25-Apr-11	09-Dec-25	1,634	24,532.51	Fixed	9.0000				93.8236	
FXD1/2012/15Yr	(Re-opened)	KE4000003675	24-Sep-12	06-Sep-27	2,271	51,459.91	Fixed	11.0000				97.7753	
FXD1/2013/15Yr	(Re-opened)	KE4000003790	25-Feb-13	07-Feb-28	2,425	49,124.18	Fixed	11.2500				97.9254	
FXD2/2013/15Yr		KE4000003808	29-Apr-13	10-Apr-28	2,489	66,103.06	Fixed	12.0000				101.2718	
FXD1/2018/15Yr		KE5000008432	28-May-18	09-May-33	4,343	49,254.85	Fixed	12.6500				99.2071	
FXD2/2018/15Yr		KE5000008879	22-Oct-18	03-Oct-33	4,490	29,064.35	Fixed	12.7500				101.2412	
FXD1/2019/15Yr		KE5000009450	28-Jan-19	09-Jan-34	4,588	80,809.08	Fixed	12.8570				100.6749	
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	4,693	64,147.57	Fixed	12.7340	12.4500	103.1326	101.7682	101.7349	95,000,000.00
FXD3/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	4,770	50,552.95	Fixed	12.3450				99.6841	
FXD1/2020/15Yr		KE6000007218	25-Feb-20	05-Feb-35	4,980	50,883.00	Fixed	12.7560				102.2767	
TWENTY YEAR BOND													
FXD1/2008/20Yr	(Re-opened)	KE1000001493	30-Jun-08	05-Jun-28	2,544	38,145.10	Fixed	13.7500				108.7548	
FXD1/2011/20Yr	(Re-opened)	KE2000002178	30-May-11	05-May-31	3,808	33,822.97	Fixed	10.0000				109.1227	
FXD1/2012/20Yr	(Re-opened)	KE4000003949	28-Nov-12	01-Nov-32	4,154	48,506.49	Fixed	12.0000				97.0812	
FXD1/2016/20Yr		KE5000006543	26-Sep-16	01-Sep-36	5,554	12,761.20	Fixed	14.0000				97.0053	
FXD1/2018/20Yr		KE5000008325	26-Mar-18	01-Mar-38	6,100	59,078.29	Fixed	13.2000				107.8950	
FXD2/2018/20Yr		KE5000008655	30-Jul-18	05-Jul-38	6,226	88,905.11	Fixed	13.2000	13.3000	104.5179	99.2959	100.6396	300,000,000.00
FXD1/2019/20Yr		KE5000009984	15-Apr-19	21-Mar-39	6,485	23,560.05	Fixed	12.8730				100.1211	
TWENTY FIVE YEAR BOND													
FXD1/2010/25Yr	(Re-opened)	KE4000003089	28-Jun-10	28-May-35	5,092	20,192.50	Fixed	11.2500				94.8055	
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,011	86,258.15	Fixed	13.4000				99.8020	
FXD1/2021/25Yr		KE7000003652	10-May-21	09-Apr-46	9,061	19,281.84	Fixed	13.9240				102.9819	
THIRTY YEAR BOND													
SDB 1/2011/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,157	28,144.70	Fixed	12.0000				97.3972	
INFRASTRUCTURE BONDS													
IFB 2/2009/12Yr		KE4000003204	07-Dec-09	22-Nov-21	157	5,388.33	Fixed	12.0000				101.5126	
IFB 1/2011/12Yr		KE2000002242	03-Oct-11	18-Sep-23	822	11,726.50	Fixed	12.0000				105.4815	
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	1,550	27,925.35	Fixed	11.0000				102.5727	
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	1,942	27,045.95	Fixed	11.0000				103.7378	
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	02-Dec-24	1,263	25,119.55	Fixed	11.0000				102.1055	
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,096	51,192.20	Fixed	11.0000				103.3619	
IFB 1/2016/9Yr		KE5000004654	23-May-16	12-May-25	1,424	28,035.40	Fixed	12.5000				107.8852	
IFB 1/2016/15Yr		KE5000006859	24-Oct-16	06-Oct-31	3,762	40,029.65	Fixed	12.0000				103.9066	
IFB 1/2017/12Yr		KE5000006980	27-Feb-17	12-Feb-29	2,796	14,330.40	Fixed	12.5000				109.2570	
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	18-Nov-24	1,249	41,469.45	Fixed	12.5000				107.3798	
IFB 1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,224	41,184.80	Fixed	12.5000	11.1500	112.5967	107.6516	107.2918	300,000,000.00
IFB 1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,224	41,184.80	Fixed	12.5000	11.1000	112.8975	107.9524	107.2918	300,000,000.00
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,338	36,787.30	Fixed	11.9500	11.7000	102.4989	101.4484	103.9469	100,000,000.00
IFB 1/2019/25Yr		KE5000009750	25-Mar-19	22-Feb-44	8,284	16,826.05	Fixed	12.2000				100.3077	
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	5,225	71,028.55	Fixed	11.7500				100.5913	
IFB 1/2020/9Yr		KE6000009430	15-Apr-20	02-Apr-29	2,845	74,397.29	Fixed	10.8500	10.6800	102.6681	100.6710	100.7965	120,000,000.00
IFB 1/2020/6Yr		KE6000008653	03-Jun-20	25-May-26	1,802	19,275.46	Fixed	10.2000				102.9355	
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,706	78,639.89	Fixed	10.9000	10.9500	103.1919	99.7183	99.9663	350,000,000.00
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,706	78,639.89	Fixed	10.9000	10.8000	103.9393	100.4656	99.9663	150,000,000.00
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,706	78,639.89	Fixed	10.9000	10.4125	105.9071	102.4335	99.9663	254,600,000.00
IFB 1/2021/16Yr		KE7000002324	20-Jan-21	05-Jan-37	5,680	81,052.52	Fixed	12.2570	11.8000	107.6469	102.7880	101.8561	200,000,000.00
IFB 1/2021/18Yr		KE7000003346	12-Apr-21	21-Mar-39	6,485	81,941.63	Fixed	12.6670	12.1000	106.8037	103.5221	103.8477	300,000,000.00
IFB 1/2021/18Yr		KE7000003346	12-Apr-21	21-Mar-39	6,485	81,941.63	Fixed	12.6670	12.0000	106.5038	104.1722	103.8477	200,000,000.00
IFB 1/2021/18Yr		KE7000003346	12-Apr-21	21-Mar-39	6,485	81,941.63	Fixed	12.6670	11.9500	106.8312	104.4996	103.8477	200,000,000.00
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	2,796	67,595.28	Fixed	12.4380	11.4600	106.8318	104.8680	101.6182	500,000.00
FXD1/2019/15Yr		KE5000009450	28-Jan-19	09-Jan-34	4,588	80,809.08	Fixed	12.8570	12.1800	109.3607	104.2744	100.6749	300,000.00
FXD1/2018/20Yr		KE5000008325	26-Mar-18	01-Mar-38	6,100	59,078.29	Fixed	13.2000	13.1500	103.5827	100.2827	107.8950	40,000,000.00
FXD2/2021/25Yr		KE7000003652	10-May-21	09-Apr-46	9,061	19,281.84	Fixed	13.9240	13.4000	105.2096	103.7177	102.9819	17,400,000.00
FXD1/2021/25Yr		KE7000003652	10-May-21	09-Apr-46	9,061	19,281.84	Fixed	13.9240	13.0400	107.9421	106.4502	102.9819	3,100,000.00
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	1,942	27,045.95	Fixed	11.0000	10.4900	103.2316	101.4184	103.7378	6,000,000.00
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	1,942	27,045.95	Fixed	11.0000	8.7500	106.3965	103.5833	103.7378	19,550,000.00
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	02-Dec-24	1,263	25,119.55	Fixed	11.0000	8.5400	105.6542	105.3218	102.1055	9,400,000.00
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,096	51,192.20	Fixed	11.0000	10.4700	104.2335	101.5742	103.3619	1,000,000.00
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	18-Nov-24	1,249	41,469.45	Fixed	12.5000	8.5400	109.2422	108.3837	107.3798	2,300,000.00
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,338	36,787.30	Fixed	11.9500	11.1600	105.7967	104.7462	103.9469	5,000,000.00
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,338	36,787.30	Fixed	11.9500	11.1300	105.9846	104.9341	103.9469	10,000,000.00
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	5,225	71,028.55	Fixed	11.7500	11.6500	102.3017	100.9908	100.5913	33,400,000.00
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	5,225	71,028.55	Fixed	11.7500	11.3000	104.5369	102.8260	100.5913	10,000,000.00
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	5,225	71,028.55	Fixed	11.7500	11.2672	104.7500	103.0391	100.5913	33,400,000.00
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	5,225	71,028.55	Fixed	11.7500	11.1831	105.3000	103.5991	100.5913	1,000,000.00
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	5,225	71,028.55	Fixed	11.7500	11.1700	105.3858	103.6749	100.5913	20,000,000.00
IFB 1/2020/6Yr		KE6000008653	03-Jun-20	25-May-26	1,802	19,275.46	Fixed	10.2000	8.7400	104.6619	104.1575	102.9355	3,000,000.00
IFB 1/2020/6Yr		KE6000008653	03-Jun-20	25-May-26	1,802	19,275.46	Fixed	10.2000	8.5700	105.1636	104.6592	102.9355	1,500,000.00
IFB 1/2020/9Yr		KE6000009430	15-Apr-20	02-Apr-29	2,845	74,397.29	Fixed	10.8500	10.8500	101.9639	99.9668	100.7965	200,000.00
IFB 1/2020/9Yr		KE6000009430	15-Apr-20	02-Apr-29	2,845	74,397.29	Fixed	10.8500	10.5000	103.4214	101.4243	100.7965	2,500,000.00
IFB 1/2020/9Yr		KE6000009430	15-Apr-20	02-Apr-29	2,845	74,397.29	Fixed	10.8500	10.0200	106.4689	103.4718	100.7965	26,000,000.00
IFB 1/2020/9Yr		KE6000009430	15-Apr-20	02-Apr-29	2,845	74,397.29	Fixed	10.8500	9.9600	105.7289	103.7318	100.7965	1,300,000.00
IFB 1/2020/9Yr		KE6000009430	15-Apr-20	02-Apr-29	2,845	74,397.29	Fixed	10.8500	9.9000	106.9897	103.9926	100.7965	2,000,000.00
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,706	78,639.89	Fixed	10.9000	11.2400	101.7692	98.2956	99.9663	1,000,000.00
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,706	78,639.89	Fixed	10.9000	10.3100	106.4368	102.9632	99.9663	26,000,000.00
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,706	78,639.89	Fixed	10.9000	10.2200	106.9010	103.4314	99.9663	500,000.00
IFB 1/2021/18Yr		KE7000003346	12-Apr-21	21-Mar-39	6,485	81,941.63	Fixed	12.6670	12.3000	104.5727	102.2411	103.8477	7,000,000.00
IFB 1/2021/18Yr		KE7000003346	12-Apr-21	21-Mar-39	6,485	81,941.63	Fixed	12.6670	12.0750	106.0157	103.6841	103.8477	1,000,000.00
IFB 1/2021/18Yr		KE7000003346	12-Apr-21	21-Mar-39	6,485	81,941.63	Fixed	12.6670	11.9000	107.1603	104.9287	103.8477	6,500,000.00
IFB 1/2021/18Yr		KE7000003346	12-Apr-21	21-Mar-39	6,485	81,941.63	Fixed	12.6670	11.5900	109.2176	106.9060	103.8477	3,500,000.00
CORPORATE BONDS													
EABL FIXED MEDIUM TERM NOTE													
EABR BD 28/05/22-0052-14 17		KE5000007103	03-Apr-17	28-Mar-22	283	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	349	4,822.40	FIXED	13.2500				100.0000	
REAL PEOPLE MEDIUM TERM NOTE													
RPBD BD 06/08/18-0046-13 05		KE5000002096	10-Aug-15	30-Jun-21	12	1,301.10	T.B (91) + 1.00%					90.0000	
RPBD BD 03/06/20-0047-13 05		KE5000003102	10-Aug-15	24-Jul-28	2,593	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	1,239	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	908	2,603.30	FIXED	12.5000				73.1357	
CENTUM REAL ESTATE - ZERO COUPON FOLIO Y		KE7000002654	16-Dec-20	13-Dec-23	908	2,603.30	FIXED	12.0000				-	

Turnover in Bonds	
Today	Previous
9,964,450,000	2,170,150,000

Total Deals	
Today	Previous
72	66

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 Mavine 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.