nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

June 21, 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 21, 2021
TWO YEAR BONDS													
FXD 1/2021/2Yr		KE7000002217	11-Jan-21	09-Jan-23	567	55,860.26	Fixed	9.4860				100.6834	
FIVE YEAR BONDS													
FXD 2/2016/ 5Yr		KE5000005107	25-Jul-16	19-Jul-21	28	24,395.30	Fixed	14.0690				102.3494	
FXD 3/2016/ 5Yr		KE5000006436	26-Sep-16	20-Sep-21	91	23,051.05	Fixed	13.1120				102.5637	
FXD 1/2017/ 5Yr		KE5000007434	28-Aug-17	22-Aug-22	427	28,599.15	Fixed	12.4650				103.2998	
FXD 2/2017/ 5Yr		KE5000007764	23-Oct-17	17-Oct-22	483	20,712.10	Fixed	12.5170				103.8695	
FXD 1/2018/ 5Yr		KE5000008218	26-Mar-18	20-Mar-23	637	30,795.55	Fixed	12.2990				104.4006	
FXD 1/2019/ 5Yr		KE5000009547	25-Feb-19	19-Feb-24	973	65,082.22	Fixed	11.3040				103.0878	
FXD 2/2019/ 5Yr		KE5000010366	13-May-19	06-May-24	1,050	39,201.40	Fixed	10.8720				101.7663	
FXD 3/2019/ 5Yr		KE6000009766	16-Dec-19	09-Dec-24	1,267	45,012.60	Fixed	11.4920	10.3000	103.6300	103.4080	108.4377	100,000,000.00
FXD1/2020/ 5Yr		KE6000008547	11-May-20	05-May-25	1,414	30,121.88	Fixed	11.6670	10.6000	104.6464	103.3002	103.3074	500,000,000.00
TEN YEAR BONDS													
FXD 1/2012/10Yr	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	357	35,273.70	Fixed	12.7050				103.1641	
FXD 1/2013/10Yr	(Re-opened)	KE2000006037	01-Jul-13	19-Jun-23	728	39,249.20	Fixed	12.3710				104.6730	
FXD 1/2014/10Yr	(Re-opened)	KE7000008890	25-May-15	15-Jun-24	938	35,852.15	Fixed	12.1800				104.8394	
FXD 1/2016/10Yr		KE5000006329	29-Aug-16	17-Aug-26	1,883	18,306.45	Fixed	15.0390	11.1000	120.5943	115.5538	114.8575	300,000,000.00
FXD 1/2017/10Yr		KE5000007327	31-Jul-17	19-Jul-27	2,219	35,174.40	Fixed	12.9660				106.9033	
FXD 1/2018/10Yr		KE5000008762	27-Aug-18	14-Aug-28	2,611	40,584.60	Fixed	12.6860				103.0666	
FXD 2/2018/10Yr		KE5000009216	17-Dec-18	04-Dec-28	2,723	54,034.49	Fixed	12.5020				102.6007	
FXD 1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	2,793	67,555.28	Fixed	12.4380				102.6189	
FXD 2/2019/10Yr		KE5000009877	15-Apr-19	02-Apr-29	2,842	51,325.00	Fixed	12.3000				103.6277	
FXD 3/2019/10Yr		KE6000004876	19-Aug-19	06-Aug-29	2,968	45,005.05	Fixed	11.5170				104.3653	
FXD 4/2019/10Yr		KE6000005659	25-Nov-19	12-Nov-29	3,066	68,222.44	Fixed	12.2800				100.3960	
FIFTEEN YEAR BONDS													
FXD1/2007/15Yr		KE1000001345	26-Mar-07	07-Mar-22	259	3,654.60	Fixed	14.5000				104.2729	
FXD2/2007/15Yr		KE1000001352	25-Jun-07	06-Jun-22	350	32,682.60	Fixed	13.5000				105.6632	
FXD3/2007/15Yr	(Re-opened)	KE1000001360	26-Nov-07	07-Nov-22	504	32,958.10	Fixed	12.5000				103.8929	
FXD1/2008/15Yr		KE1000001428	31-Mar-08	13-Mar-23	630	34,789.80	Fixed	12.5000				104.2516	
FXD1/2009/15Yr		KE4000003456	26-Oct-09	07-Oct-24	1,204	31,952.45	Fixed	12.5000				106.0587	
FXD1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	1,358	27,693.90	Fixed	10.2500				99.0726	
FXD2/2010/15Yr	(Re-opened)	KE2000001558	20-Apr-11	06-Dec-25	1,631	24,532.51	Fixed	9.0000				93.8236	
FXD1/2012/15Yr		KE4000003675	24-Sep-12	06-Sep-27	2,268	51,459.91	Fixed	11.0000				97.7753	
FXD1/2013/15Yr	(Re-opened)	KE4000003780	25-Feb-13	07-Feb-28	2,422	49,124.18	Fixed	11.2500				97.8254	
FXD2/2013/15Yr		KE4000003808	29-Apr-13	10-Apr-28	2,485	66,103.06	Fixed	12.0000				101.2718	
FXD1/2018/15Yr		KE5000008432	28-May-18	09-May-33	4,340	49,254.85	Fixed	12.6500				99.2071	
FXD2/2018/15Yr		KE5000008679	22-Oct-18	03-Oct-33	4,487	29,064.35	Fixed	12.7500				101.2412	
FXD1/2019/15Yr		KE5000009430	28-Jan-19	09-Jan-34	4,585	80,809.08	Fixed	12.8570				100.6749	
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	4,690	64,147.57	Fixed	12.7340	12.8000	101.0575	99.5532	101.7682	200,000,000.00
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	4,690	64,147.57	Fixed	12.7340	12.4660	103.1326	101.6633	101.7682	55,000,000.00
FXD3/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	4,767	50,552.95	Fixed	12.3450				99.6841	
FXD1/2020/15Yr		KE6000007218	25-Feb-20	05-Feb-35	4,977	50,883.00	Fixed	12.7560				102.2767	
TWENTY YEAR BOND													
FXD1/2008/20Yr	(Re-opened)	KE1000001493	30-Jun-08	05-Jun-28	2,541	38,145.10	Fixed	13.7500				108.7548	
FXD1/2011/20Yr	(Re-opened)	KE2000002176	30-May-11	05-May-31	3,605	33,822.97	Fixed	10.0000				109.1227	
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	01-Nov-32	4,151	48,506.49	Fixed	12.0000				97.0812	
FXD1/2015/20Yr		KE5000006543	26-Sep-15	01-Sep-36	5,551	12,761.20	Fixed	14.0000				97.0053	
FXD1/2016/20Yr		KE5000008325	26-Mar-16	01-Mar-38	6,097	59,078.29	Fixed	13.2000	13.1500	103.5827	100.2827	107.8950	100,000,000.00
FXD1/2016/20Yr		KE5000008325	26-Mar-16	01-Mar-38	6,097	59,078.29	Fixed	13.2000	13.1500	103.8189	100.2826	107.8950	400,000,000.00
FXD2/2016/20Yr		KE5000008855	30-Jul-16	05-Jul-38	6,223	88,905.11	Fixed	13.2000	12.9500	107.0030	101.8722	99.2959	200,000,000.00
FXD1/2019/20Yr		KE5000009984	15-Apr-19	21-Mar-39	6,482	23,560.05	Fixed	12.8730				100.1211	
TWENTY FIVE YEAR BOND													
FXD1/2019/25Yr	(Re-opened)	KE4000003089	28-Jun-19	28-May-35	5,089	20,192.50	Fixed	11.2500				94.6055	
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,008	86,258.15	Fixed	13.4000				99.8020	
FXD1/2021/25Yr		KE7000003652	10-May-21	09-Apr-46	9,058	19,281.84	Fixed	13.9240				102.9819	
THIRTY YEAR BOND													
SDB 1/2011/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,154	28,144.70	Fixed	12.0000				97.3972	
INFRASTRUCTURE BONDS													
IFB 2/2009/12Yr		KE4000003204	07-Dec-09	22-Nov-21	154	5,388.33	Fixed	12.0000				101.5126	
IFB 1/2011/12Yr		KE2000002242	03-Oct-11	18-Sep-23	819	11,735.50	Fixed	12.0000				105.4815	
IFB 1/2013/10Yr		KE3000008130	30-Sep-13	15-Sep-25	1,547	27,605.35	Fixed	11.0000				102.6727	
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	1,939	27,045.95	Fixed	11.0000				103.7378	
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	02-Dec-24	1,260	25,119.55	Fixed	11.0000				102.1055	
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,093	51,192.20	Fixed	11.0000				103.3619	
IFB 1/2016/9Yr		KE5000004654	23-May-16	12-May-25	1,421	28,035.40	Fixed	12.5000				107.8852	
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	06-Oct-31	3,759	40,029.65	Fixed	12.0000				103.9066	
IFB 1/2017/12Yr		KE5000006980	27-Feb-17	12-Feb-29	2,793	14,330.40	Fixed	12.5000				109.2570	
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	18-Nov-24	1,246	41,469.45	Fixed	12.5000				107.3798	
IFB 1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,221	41,184.80	Fixed	12.5000	11.1167	112.8975	107.8494	107.9524	300,000,000.00
IFB 1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,221	41,184.80	Fixed	12.5000	11.1000	112.9881	107.9500	107.9524	500,000,000.00
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,335	36,787.30	Fixed	11.9500				101.4484	
IFB 1/2019/25Yr		KE5000009780	25-Mar-19	22-Feb-44	8,281	16,828.65	Fixed	12.2000				100.3077	
IFB 1/2019/15Yr		KE5000009543	28-Oct-19	08-Oct-35	5,222	71,028.55	Fixed	11.7500				100.5913	
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	2,842	74,397.28	Fixed	10.8500				100.6710	
IFB 1/2020/9Yr		KE6000008653	03-Jun-20	20-May-29	1,799	19,275.46	Fixed	10.2000				102.9355	
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,703	78,639.89	Fixed	10.9000	10.8350	103.8544	100.2909	102.4335	500,000,000.00
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,703	78,639.89	Fixed	10.9000	10.7500	104.2801	100.7166	102.4335	200,000,000.00
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,703	78,639.89	Fixed	10.9000	10.6298	105.9084	102.3433	102.4335	956,400,000.00
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	5,677	81,052.52	Fixed	12.2570	11.8750	107.2764	102.3265	102.7980	300,000,000.00
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	5,677	81,052.52	Fixed	12.2570	11.6500	108.7034	103.7535	102.7980	350,000,000.00
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	6,482	81,941.63	Fixed	12.6670	12.0000	106.6061	104.1701	104.4996	1,200,850,000.00
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	6,482	81,941.63	Fixed	12.6670	11.9500	106.9335	104.4975	104.4996	150,000,000.00
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	6,482	81,941.63	Fixed	12.6670	11.9000	107.2965	104.8257	104.4996	50,000,000.00
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	6,482	81,941.63	Fixed	12.6670	11.8750	107.4278	104.9916	104.4996	100,000,000.00
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD 3/2019/10Yr		KE6000004876	19-Aug-19	06-Aug-29	2,968	45,005.05	Fixed	11.5170	12.3000	99.9893	96.0026	104.3653	3,000,000.00
FXD1/2007/15Yr	(Re-opened)	KE1000001360	26-Nov-07	07-Nov-22	504	32,958.10	Fixed	12.5000	8.7500	106.2108	104.7685	103.8929	5,500,000.00
FXD1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	1,358	27,693.90	Fixed	10.2500	11.4000	99.3070	96.5474	99.0726	3,000,000.00
IFB 1/2019/15Yr		KE5000009430	28-Jan-19	09-Jan-34	4,585	80,809.08	Fixed	12.8570	10.8300	104.7370	101.0415	100.6749	100,000.00
FXD1/2019/15Yr		KE5000009430	28-Jan-19	09-Jan-34	4,585	80,809.08	Fixed	12.8570	12.1800	109.4673	104.2751	100.6749	2,000,000.00
FXD2/2018/20Yr		KE5000008855	30-Jul-18	05-Jul-38	6,223	88,905.11	Fixed	13.2000	13.0000	106.6581	101.3273	99.2959	44,000,000.00
FXD1/2021/25Yr		KE7000003652	10-May-21	09-Apr-46	9,058	19,281.84	Fixed	13.9240	13.0400	106.0546	106.4480	102.9819	7,600,000.00
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	02-Dec-24	1,260	25,119.55	Fixed	11.0000	8.6500	105.4808	105.0577	102.1055	3,800,000.00
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,093	51,192.20	Fixed	11.0000	9.8600	106.1539	103.4039	103.3619	200,000.00
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	18-Nov-24	1,246	41,469.45	Fixed	12.5000	8.5400	109.3175	108.3860	107.3798	1,800,000.00
IFB 1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,221	41,184.80	Fixed	12.5000	11.2000	112.3979	107.3498	107.9524	9,000,000.00
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,335	36,787.30	Fixed	11.9500	11.4800	103.9188	102.7696	101.4484	1,000,000.00
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,335	36,787.30	Fixed	11.9500	11.2000	105.6418	104.4926	101.4484	23,800,000.00
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,335	36,787.30	Fixed	11.9500	11.1600	105.8914	104.7424	101.4484	3,100,000.00
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,335	36,787.30	Fixed	11.9500	11.1400	106.0165	104.8676	101.4484	1,000,000.00
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,335	36,787.30	Fixed	11.9500	11.1300	106.0793	104.9303	101.4484	100,000.00
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,335	36,787.30	Fixed	11.9500	11.1200	106.1420	104.9930	101.4484	3,800,000.00
IFB 1/2019/25Yr		KE5000009780	25-Mar-19	22-Feb-44	8,281	16,828.65	Fixed	12.2000	11.6000	107.3664	104.3164	100.3077	1,000,000.00
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	5,222	71,028.55	Fixed	11.7500	11.3000	104.6316	102.8239	100.5913	47,700,000.00
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	5,222	71,028.55	Fixed	11.7500	11.1400	105.6776	103.8699	100.5913	1,000,000.00
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	2,842	74,397.28	Fixed	10.8500	11.0900	101.0711	98.9846	100.6710	3,000,000.00
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	2,842	74,397.28	Fixed	10.8500	10.7500	102.4657	100.3792	100.6710	18,500,000.00
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	2,842	74,397.28	Fixed	10.8500	10.6000	103.0897	101.0032	100.6710	500,000.00
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	2,842	74,397.28	Fixed	10.8500	10.5000	103.5087	101.4222	100.6710	1,000,000.00
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	2,842	74,397.28	Fixed	10.8500	9.9600	105.8136	103.7271	100.6710	2,200,000.00
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,703	78,639.89	Fixed	10.9000	11.0000	103.0354	99.4719	102.4335	5,500,000.00
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,703	78,639.89	Fixed	10.9000	10.8500	103.7796	100.2161	102.4335	20,900,000.00
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,703	78,639.89	Fixed	10.9000	10.2200	106.9929	103.4294	102.4335	3,000,000.00
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	5,677	81,052.52	Fixed	12.2570	11.7000	108.9837	103.4338	102.7980	9,600,000.00
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	6,482	81,941.63	Fixed	12.6670	12.0000	106.6403	104.1695	104.4996	7,000,000.00
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	6,482	81,941.63	Fixed	12.6670	11.9207	107.1261	104.6901	104.4996	4,200,000.00
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	6,482	81,941.63	Fixed	12.6670	11.5900	109.3391	106.9031	104.4996	7,500,000.00
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	6,482	81,941.63	Fixed	12.6670	11.5600	109.5435	107.1075	104.4996	1,000,000.00
CORPORATE BONDS													
EABL FIXED MEDIUM TERM NOTE													
EABL BD 28/03/22-0052-14 17		KE5000007103	03-Apr-17	28-Mar-22	280	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	346	4,822.40	FIXED	13.2500				100.0000	
REAL PEOPLE MEDIUM TERM NOTE													
RPBD BD 06/08/18-0046-13.65		KE5000002086	10-Aug-15	30-Jun-21	9	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	2,590	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	1,238	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	905	2,603.30	FIXED	12.5000				73.1357	
CENTUM REAL ESTATE - ZERO COUPON EQUITY LINKE		KE7000002654	16-Dec-20	13-Dec-23	905	2,603.30	FIXED	12.0000				-	

Turnover in Bonds	
Today	Previous
6,709,050,000	9,964,450,000

Total Deals	
Today	Previous
86	72

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.