nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

June 28, 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 28, 2021
TWO YEAR BONDS													
FXD 1/2021/2Yr		KE7000002217	11-Jan-21	09-Jan-23	560	55,860.26	Fixed	9.4860				100.6834	
FIVE YEAR BONDS													
FXD 2/2016/ 5Yr		KE5000005107	25-Jul-16	19-Jul-21	21	24,395.30	Fixed	14.0690				102.3494	
FXD 3/2016/ 5Yr		KE5000006436	26-Sep-16	20-Sep-21	84	23,051.05	Fixed	13.1120				102.5637	
FXD 1/2017/ 5Yr		KE5000007434	28-Aug-17	22-Aug-22	420	29,599.15	Fixed	12.4650				103.2998	
FXD 2/2017/ 5Yr		KE5000007784	23-Oct-17	17-Oct-22	476	20,712.10	Fixed	12.5170				103.8695	
FXD 1/2018/ 5Yr		KE5000008218	26-Mar-18	20-Mar-23	630	30,795.55	Fixed	12.2980	9.0000	108.5367	105.1241	104.6803	300,000,000.00
FXD 1/2019/ 5Yr		KE5000009547	25-Feb-19	19-Feb-24	966	65,082.22	Fixed	11.3040				102.9578	
FXD 2/2019/ 5Yr		KE6000001596	13-May-19	06-May-24	1,043	39,201.40	Fixed	10.8720				101.7063	
FXD 3/2019/ 5Yr		KE6000005786	16-Dec-19	09-Dec-24	1,260	45,012.60	Fixed	11.4920				103.4090	
FXD1/2020/ 5Yr		KE6000008547	11-May-20	05-May-25	1,407	30,121.88	Fixed	11.6670				104.2587	
TEN YEAR BONDS													
FXD 1/2012/10Yr	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	350	35,273.70	Fixed	12.7050				103.1641	
FXD 1/2013/10Yr	(Re-opened)	KE2000006037	01-Jul-13	19-Jun-23	721	39,248.20	Fixed	12.3710				104.6730	
FXD 1/2014/10Yr	(Re-opened)	KE3000008890	25-May-15	15-Jan-24	931	35,852.15	Fixed	12.1800				104.8394	
FXD 1/2016/10Yr		KE5000006329	29-Aug-16	17-Aug-26	1,876	18,306.45	Fixed	15.0390				114.8186	
FXD 1/2017/10Yr		KE5000007307	31-Jul-17	19-Jul-27	2,212	35,174.40	Fixed	12.9660				106.9333	
FXD 1/2018/10Yr		KE5000008762	27-Apr-18	14-Aug-28	2,604	40,584.60	Fixed	12.6860				103.9222	
FXD 2/2018/10Yr		KE5000009216	17-Dec-18	04-Dec-28	2,716	54,034.49	Fixed	12.5020				102.4007	
FXD 1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	2,786	67,555.29	Fixed	12.4380				102.8694	
FXD 2/2019/10Yr		KE5000009877	15-Apr-19	02-Apr-29	2,835	51,325.00	Fixed	12.3000				101.4496	
FXD 3/2019/10Yr		KE6000006876	19-Aug-19	06-Aug-29	2,961	45,005.05	Fixed	11.5170				104.3653	
FXD 4/2019/10Yr		KE6000006869	25-Nov-19	12-Nov-29	3,059	69,222.44	Fixed	12.2800	12.0000	102.6102	101.4294	101.4331	200,000,000.00
FIFTEEN YEAR BONDS													
FXD1/2007/15Yr		KE1000001345	26-Mar-07	07-Mar-22	252	3,654.60	Fixed	14.5000				104.2729	
FXD2/2007/15Yr		KE1000001352	25-Jun-07	06-Jun-22	343	32,682.60	Fixed	13.5000				105.6632	
FXD3/2007/15Yr	(Re-opened)	KE1000001360	26-Nov-07	07-Nov-22	497	32,958.10	Fixed	12.5000				103.8929	
FXD1/2008/15Yr		KE1000001428	31-Mar-08	13-Mar-23	623	34,789.80	Fixed	12.5000				104.2516	
FXD1/2008/15Yr		KE4000003436	26-Oct-09	07-Oct-24	1,197	31,952.45	Fixed	12.5000				106.0587	
FXD1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	1,351	27,693.90	Fixed	10.2500				99.0726	
FXD2/2010/15Yr	(Re-opened)	KE2000001558	20-Apr-11	06-Dec-25	1,624	24,532.51	Fixed	9.0000				93.8236	
FXD1/2012/15Yr		KE4000003675	24-Sep-12	06-Sep-27	2,261	51,459.91	Fixed	11.0000				97.7753	
FXD1/2013/15Yr	(Re-opened)	KE4000003790	25-Feb-13	07-Feb-28	2,415	49,124.18	Fixed	11.2500	11.5500	102.7151	98.6045	99.2822	100,000,000.00
FXD2/2013/15Yr	(Re-opened)	KE4000003790	25-Feb-13	07-Feb-28	2,415	49,124.18	Fixed	11.2500	11.5500	102.7468	98.6063	99.2822	500,000,000.00
FXD2/2013/15Yr		KE4000003808	29-Apr-13	10-Apr-28	2,478	66,103.06	Fixed	12.0000				102.2799	
FXD1/2018/15Yr		KE5000008432	28-Mar-18	09-May-33	4,333	49,254.85	Fixed	12.6500				99.2071	
FXD2/2018/15Yr		KE5000008879	22-Oct-18	03-Oct-33	4,480	29,964.35	Fixed	12.7500				101.2412	
FXD1/2019/15Yr		KE5000009430	28-Jan-19	09-Jan-34	4,578	80,809.08	Fixed	12.8570				100.6749	
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	4,683	64,147.57	Fixed	12.7340	12.2957	104.4738	102.7586	100.7722	90,000,000.00
FXD3/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	4,760	50,552.95	Fixed	12.3450				99.6841	
FXD1/2020/15Yr		KE6000007218	25-Feb-20	05-Feb-35	4,970	50,883.00	Fixed	12.7560				100.9617	
TWENTY YEAR BOND													
FXD1/2008/20Yr	(Re-opened)	KE1000001493	30-Jun-08	05-Jun-28	2,534	38,145.10	Fixed	13.7500				109.8275	
FXD1/2011/20Yr	(Re-opened)	KE2000002176	30-May-11	05-May-31	3,598	33,622.97	Fixed	10.0000				109.1227	
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	01-Nov-32	4,144	48,506.49	Fixed	12.0000	12.5200	98.2414	96.8568	100.5244	200,000,000.00
FXD1/2016/20Yr		KE5000006543	26-Sep-16	01-Sep-36	5,544	12,761.20	Fixed	14.0000				97.0053	
FXD1/2018/20Yr		KE5000008325	26-Mar-18	01-Mar-38	6,090	59,078.29	Fixed	13.2000	13.0000	104.8536	101.2998	100.2826	100,000,000.00
FXD2/2018/20Yr		KE5000008655	30-Jul-18	05-Jul-38	6,216	88,905.11	Fixed	13.2000				101.6741	
FXD1/2020/20Yr		KE5000009984	15-Apr-19	21-Mar-39	6,475	36,960.70	Fixed	12.8730				100.1211	
TWENTY FIVE YEAR BOND													
FXD1/2019/25Yr	(Re-opened)	KE4000003089	25-Jun-10	28-May-35	5,082	20,192.50	Fixed	11.2500				91.2199	
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,001	86,258.15	Fixed	13.4000	13.2750	101.1356	100.8779	100.7053	51,100,000.00
FXD1/2021/25Yr		KE7000003652	10-May-21	09-Apr-46	9,051	19,281.84	Fixed	13.9240				102.9819	
THIRTY YEAR BOND													
SDB 1/2011/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,147	28,144.70	Fixed	12.0000				97.3972	
INFRASTRUCTURE BONDS													
IFB 2/2009/12Yr		KE4000003204	07-Dec-09	22-Nov-21	147	5,388.33	Fixed	12.0000				101.5126	
IFB 1/2011/12Yr		KE2000002242	03-Oct-11	18-Sep-23	812	11,735.92	Fixed	12.0000				105.4815	
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	1,540	27,925.35	Fixed	11.0000				102.5727	
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	1,932	27,646.95	Fixed	11.0000				103.7378	
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	02-Dec-24	1,253	25,119.55	Fixed	11.0000				102.1055	
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,086	51,192.20	Fixed	11.0000				103.3619	
IFB 1/2016/9Yr		KE5000004854	23-May-16	12-May-25	1,414	28,035.40	Fixed	12.5000				108.8149	
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	06-Oct-31	3,752	40,029.65	Fixed	12.0000				103.9066	
IFB 1/2017/12Yr		KE5000009360	27-Feb-17	12-Feb-29	2,786	14,330.40	Fixed	12.5000				109.2570	
IFB 1/2017/7Yr		KE5000007368	27-Nov-17	16-Nov-24	1,239	41,469.45	Fixed	12.5000				107.3798	
IFB 1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,214	41,184.80	Fixed	12.5000				107.9500	
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,328	36,787.30	Fixed	11.9500				101.4484	
IFB 1/2019/20Yr		KE5000009797	25-Mar-19	22-Feb-44	8,274	18,828.65	Fixed	12.2000				100.3077	
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	5,215	71,028.55	Fixed	11.7500				100.5913	
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	2,835	74,397.29	Fixed	10.8500	10.7500	102.6722	100.3770	100.7331	150,000,000.00
IFB 1/2020/20Yr		KE6000008853	03-Jun-20	25-May-26	1,792	19,275.46	Fixed	10.2000				103.8825	
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,696	78,639.89	Fixed	10.9000	10.7500	104.4903	100.7172	102.3433	1,000,000,000.00
IFB 1/2021/18Yr		KE7000002324	25-Jan-21	05-Jan-37	5,670	81,052.52	Fixed	12.2570	11.9000	107.3581	102.1724	103.5942	100,000,000.00
IFB 1/2021/18Yr		KE7000003346	12-Apr-21	21-Mar-39	6,475	81,941.63	Fixed	12.6670	12.1000	106.1959	103.5163	104.8236	200,000,000.00
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	6,475	81,941.63	Fixed	12.6670	12.0750	106.3577	103.6781	104.8236	300,000,000.00
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	6,475	81,941.63	Fixed	12.6670	12.0500	106.5198	103.8402	104.8236	300,000,000.00
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	6,475	81,941.63	Fixed	12.6670	12.0000	106.8453	104.1657	104.8236	50,000,000.00
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION													
FXD1/2012/15Yr		KE4000003675	24-Sep-12	06-Sep-27	2,261	51,459.91	Fixed	11.0000	10.6300	104.7897	101.6166	97.7753	10,400,000.00
FXD1/2020/15Yr		KE6000007218	25-Feb-20	05-Feb-35	4,970	50,883.00	Fixed	12.7560	12.9000	103.4592	99.0437	100.9617	6,000,000.00
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	01-Nov-32	4,144	48,506.49	Fixed	12.0000	12.1500	100.4412	99.0566	100.5244	100,000.00
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	01-Nov-32	4,144	48,506.49	Fixed	12.0000	11.9500	101.6607	100.2761	100.5244	10,600,000.00
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	01-Nov-32	4,144	48,506.49	Fixed	12.0000	11.9100	101.9072	100.5226	100.5244	20,700,000.00
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,001	86,258.15	Fixed	13.4000	13.5800	98.8980	98.7403	100.7053	1,000,000.00
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,001	86,258.15	Fixed	13.4000	12.9506	103.5000	103.2423	100.7053	1,000,000.00
FXD1/2021/25Yr		KE7000003652	10-May-21	09-Apr-46	9,051	19,281.84	Fixed	13.9240	13.4000	106.5852	103.7108	102.9819	900,000.00
SDB 1/2011/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,147	28,144.70	Fixed	12.0000	14.1500	90.1869	85.8023	97.3972	500,000.00
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,086	51,192.20	Fixed	11.0000	9.6000	107.2329	104.2714	103.3619	3,200,000.00
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	06-Oct-31	3,752	40,029.65	Fixed	12.0000	11.2300	106.3966	103.0889	103.9066	100,000.00
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	2,835	74,397.29	Fixed	10.8500	11.0400	101.4840	99.1888	100.7331	6,000,000.00
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,696	78,639.89	Fixed	10.9000	10.1868	107.3711	103.5980	102.3433	7,500,000.00
IFB 1/2021/18Yr		KE7000002324	25-Jan-21	05-Jan-37	5,670	81,052.52	Fixed	12.2570	11.8500	107.6716	102.4859	103.5942	29,000,000.00
IFB 1/2021/18Yr		KE7000002324	25-Jan-21	05-Jan-37	5,670	81,052.52	Fixed	12.2570	11.2800	111.3015	106.1858	103.5942	1,000,000.00
IFB 1/2021/18Yr		KE7000003346	12-Apr-21	21-Mar-39	6,475	81,941.63	Fixed	12.6670	11.9500	107.1724	104.4928	104.8236	2,000,000.00
CORPORATE BONDS													
EABL FIXED MEDIUM TERM NOTE													
EABB BD 28/03/22-0052-14.17		KE5000007103	03-Apr-17	28-Jun-21	0	6,000.00	FIXED	14.1700				99.2915	
CHASE BANK FIXED MEDIUM TER S													
CHBO BD 02/06/22-0044-13.5		KE5000002104	10-Jun-15	02-Jun-22	339	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	2	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	2,583	1,301.10	T-B (91) + 1.00%					101.5187	
ACORN GREEN BOND MEDIUM TERM NOTE													
ACORN FXD		KE6000007080	08-Nov-19	08-Nov-24	1,229	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	898	2,603.30	FIXED	12.5000				73.1357	
CENTUM REAL ESTATE - ZERO COUPON EQUITY LINKE		KE7000002654	16-Dec-20	13-Dec-23	898	2,603.30	FIXED	12.0000				-	

Turnover in Bonds	
Today	Previous
3,740,500,000	4,268,300,000

Total Deals	
Today	Previous
46	70

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 Mawina Avenue **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.