nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

May 20, 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													May 20, 2021
TWO YEAR BONDS													
FXD 1/2021/2Y		KE7000002217	11-Jan-21	09-Jan-23	599	55,860.26	Fixed	9.4860				104.0771	
FIVE YEAR BONDS													
FXD 2/2016/ 5Y		KES000005107	25-Jul-16	19-Jul-21	60	24,395.30	Fixed	14.0690				102.3494	
FXD 3/2016/ 5Y		KES000006436	26-Sep-16	20-Sep-21	123	23,051.05	Fixed	13.1120				102.5637	
FXD 1/2017/ 5Y		KES000007434	28-Aug-17	22-Aug-22	459	28,599.15	Fixed	12.4650				103.2998	
FXD 2/2017/ 5Y		KES000007764	23-Oct-17	17-Oct-22	515	20,712.10	Fixed	12.5170				103.8511	
FXD 1/2018/ 5Y		KES000008218	26-Mar-18	20-Mar-23	663	30,795.55	Fixed	12.2990				104.1134	
FXD 1/2019/ 5Y		KES000009547	25-Feb-19	19-Feb-24	1,005	65,082.22	Fixed	11.3040				102.4761	
FXD 2/2019/ 5Y		KE6000001096	13-May-19	06-May-24	1,082	39,201.40	Fixed	10.8720	10.2250	101.9149	101.6162	101.3017	150,000,000.00
FXD 3/2019/ 5Y		KE6000001766	16-Dec-19	09-Dec-24	1,299	45,012.60	Fixed	11.4920				102.6204	
FXD1/2020/ 5Y		KE6000008547	11-May-20	05-May-25	1,446	30,121.88	Fixed	11.6670				103.2227	
TEN YEAR BONDS													
FXD 1/2012/10Y	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	389	35,273.70	Fixed	12.7050				103.1641	
FXD 1/2013/10Y	(Re-opened)	KE2000006037	01-Jul-13	19-Jun-23	760	39,249.20	Fixed	12.3710				104.3905	
FXD 1/2014/10Y	(Re-opened)	KE3000008890	25-May-15	15-Jan-24	870	35,852.15	Fixed	12.1800				104.9537	
FXD 1/2016/10Y		KES000006329	29-Aug-16	17-Aug-26	1,915	18,306.45	Fixed	15.0390				115.8714	
FXD 1/2017/10Y		KES000007327	31-Jul-17	19-Jul-27	3,078	35,174.40	Fixed	12.9660				106.3515	
FXD 1/2018/10Y		KES000009762	27-Aug-18	14-Aug-28	2,643	40,584.60	Fixed	12.6860				103.7069	
FXD 2/2018/10Y		KES000009216	17-Dec-18	04-Dec-28	2,755	54,034.49	Fixed	12.5020				101.1927	
FXD 1/2019/10Y		KES000009653	25-Feb-19	12-Feb-29	2,825	67,555.28	Fixed	12.4380				101.5919	
FXD 2/2019/10Y		KES000009877	15-Apr-19	02-Apr-29	2,874	51,325.00	Fixed	12.3000				103.6277	
FXD 3/2019/10Y		KE6000004876	19-Aug-19	06-Aug-29	3,000	45,005.05	Fixed	11.5170				104.3653	
FXD 4/2019/10Y		KE6000005659	25-Nov-19	12-Nov-29	3,096	69,222.44	Fixed	12.2800				100.6723	
FIFTEEN YEAR BONDS													
FXD1/2007/15Y		KE1000001345	26-Mar-07	07-Mar-22	291	3,654.60	Fixed	14.5000				105.8219	
FXD2/2007/15Y		KE1000001352	25-Jun-07	06-Jun-22	382	32,682.60	Fixed	13.5000				105.6632	
FXD3/2007/15Y	(Re-opened)	KE1000001360	26-Nov-07	07-Nov-22	536	32,958.10	Fixed	12.5000				103.8929	
FXD1/2008/15Y		KE1000001428	31-Mar-08	13-Mar-23	662	34,789.80	Fixed	12.5000				104.2516	
FXD1/2009/15Y		KE4000003456	26-Oct-09	07-Oct-24	1,236	31,952.45	Fixed	12.5000				106.2658	
FXD1/2010/15Y		KE4000003550	29-Mar-10	10-Mar-25	1,390	27,693.90	Fixed	10.2500				99.0726	
FXD2/2010/15Y	(Re-opened)	KE2000001558	25-Apr-11	06-Dec-25	1,663	24,532.51	Fixed	9.0000	10.9500	97.0013	93.1194	93.3601	251,800,000.00
FXD1/2013/15Y		KE4000003675	24-Sep-13	06-Sep-27	2,300	51,459.91	Fixed	11.0000				97.7613	
FXD1/2013/15Y	(Re-opened)	KE4000003780	25-Feb-13	07-Feb-28	2,454	49,124.18	Fixed	11.2500				97.8958	
FXD2/2013/15Y		KE4000003808	29-Apr-13	10-Apr-28	2,517	66,103.06	Fixed	12.0000				100.8019	
FXD1/2018/15Y		KES000008432	28-May-18	09-May-33	4,372	49,254.85	Fixed	12.6500				99.2071	
FXD2/2018/15Y		KES000008679	22-Oct-18	03-Oct-33	4,519	29,064.35	Fixed	12.7500				101.2412	
FXD1/2019/15Y		KES000009430	28-Jan-19	09-Jan-34	4,617	80,809.08	Fixed	12.8570				100.8318	
FXD2/2019/15Y		KE6000001104	13-May-19	24-Apr-34	4,722	49,843.78	Fixed	12.7340	12.8000	99.9272	99.5774	98.6555	105,000,000.00
FXD3/2019/15Y		KE6000001328	29-Jul-19	10-Jul-34	4,799	50,552.95	Fixed	12.3450				99.6841	
FXD1/2020/15Y		KE6000007218	25-Feb-20	05-Feb-35	5,009	50,883.00	Fixed	12.7560				102.2767	
TWENTY YEAR BOND													
FXD1/2006/20Y	(Re-opened)	KE1000001493	30-Jun-06	05-Jun-26	2,573	38,145.10	Fixed	13.7500				99.9474	
FXD2/2011/20Y	(Re-opened)	KE2000002176	30-May-11	05-May-31	3,637	33,822.97	Fixed	10.0000				89.3948	
FXD1/2012/20Y	(Re-opened)	KE4000003949	26-Nov-12	01-Nov-32	4,183	48,506.49	Fixed	12.0000				97.0812	
FXD1/2016/20Y		KES000006543	26-Sep-16	01-Sep-36	5,583	12,761.20	Fixed	14.0000				97.0053	
FXD1/2018/20Y		KES000008325	26-Mar-18	01-Mar-38	6,125	59,078.28	Fixed	13.2000				100.4854	
FXD2/2018/20Y		KES000008655	30-Jul-18	05-Jul-38	6,255	88,905.11	Fixed	13.2000	13.3500	103.1189	98.9486	99.8495	100,000,000.00
FXD2/2019/20Y		KES000008655	30-Jul-19	05-Jul-38	6,255	88,905.11	Fixed	13.2000	13.2500	103.7952	99.6149	99.8495	300,000,000.00
FXD1/2019/20Y		KES000009984	15-Apr-19	21-Mar-39	6,514	23,560.05	Fixed	12.8730				100.1211	
TWENTY FIVE YEAR BOND													
FXD1/2019/25Y	(Re-opened)	KE4000003089	25-Jun-19	28-May-35	5,121	20,192.50	Fixed	11.2500				94.6055	
FXD1/2018/25Y		KES000008549	25-Jun-18	25-May-43	52,376	86,258.15	Fixed	13.4000	13.4750	104.9648	99.4428	97.2192	400,000,000.00
FXD1/2018/25Y		KES000008549	25-Jun-18	25-May-43	52,376	86,258.15	Fixed	13.4000	13.2448	106.5937	101.0349	97.2192	55,000,000.00
FXD1/2021/25Y		KE7000003652	10-May-21	09-Apr-46	53,426	14,246.10	Fixed	13.9240	13.8500	100.8860	100.5035	101.2090	80,000,000.00
FXD1/2021/25Y		KE7000003652	10-May-21	09-Apr-46	53,426	14,246.10	Fixed	13.9240	13.8000	101.2371	100.8546	101.2090	50,000,000.00
FXD1/2021/25Y		KE7000003652	10-May-21	09-Apr-46	53,426	14,246.10	Fixed	13.9240	13.5000	103.3913	103.0088	101.2090	85,000,000.00
THIRTY YEAR BOND													
SDB 1/2011/30Y	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,186	28,144.70	Fixed	12.0000				97.3972	
INFRASTRUCTURE BONDS													
IFB 2/2006/12Y		KE4000003204	07-Dec-09	22-Nov-21	186	5,388.33	Fixed	12.0000				101.5126	
IFB 1/2011/12Y		KE2000002242	03-Oct-11	18-Sep-23	851	11,735.50	Fixed	12.0000				105.4815	
IFB 1/2013/12Y		KE3000008130	30-Sep-13	15-Sep-25	1,579	27,925.35	Fixed	11.0000				102.0205	
IFB 1/2014/12Y		KE4000001109	27-Oct-14	12-Oct-26	1,971	27,945.95	Fixed	11.0000				103.4573	
IFB 1/2015/9Y		KES000004100	14-Dec-15	02-Dec-24	1,292	25,119.55	Fixed	11.0000				102.1055	
IFB 1/2015/12Y		KE4000001653	30-Mar-15	15-Mar-27	2,125	51,192.20	Fixed	11.0000				102.7617	
IFB 1/2016/9Y		KES000004854	23-May-16	12-May-25	1,453	36,303.20	Fixed	12.5000				107.8852	
IFB 1/2016/15Y		KES000006659	24-Oct-16	06-Oct-31	3,791	40,029.65	Fixed	12.0000				103.0805	
IFB 1/2017/12Y		KES000006960	27-Feb-17	12-Feb-29	2,825	14,330.40	Fixed	12.5000				109.2570	
IFB 1/2017/7Y		KES000007989	27-Nov-17	16-Nov-24	1,278	41,499.45	Fixed	12.5000				111.6182	
IFB 1/2018/15Y		KES000008093	29-Jan-18	10-Jan-33	4,253	41,184.80	Fixed	12.5000				106.1718	
IFB 1/2018/20Y		KES000009109	19-Nov-18	25-Oct-38	6,367	36,787.30	Fixed	11.9500				101.4534	
IFB 1/2019/25Y		KES000009760	25-Mar-19	22-Feb-44	8,313	16,828.65	Fixed	12.2000				101.5477	
IFB 1/2019/16Y		KE6000005543	28-Oct-19	08-Oct-35	5,254	71,028.55	Fixed	11.7500				100.6477	
IFB 1/2020/9Y		KE6000009430	15-Apr-20	02-Apr-29	47,210	74,397.29	Fixed	10.8500				101.4499	
IFB 1/2020/8Y		KE6000008830	03-Jun-20	25-May-28	46,167	19,275.46	Fixed	10.2000				100.9621	
IFB 1/2020/11Y		KE6000009545	24-Aug-20	11-Aug-31	48,071	78,639.89	Fixed	10.9000				99.2163	
IFB 1/2021/6Y		KE7000003324	25-Jan-21	05-Jan-27	50,045	81,052.52	Fixed	12.2570				102.4796	
IFB 1/2021/18Y		KE7000003346	12-Apr-21	21-Mar-39	50,850	81,941.63	Fixed	12.6670	12.2500	103.9017	102.5793	106.1936	52,000,000.00
IFB 1/2021/18Y		KE7000003346	12-Apr-21	21-Mar-39	50,850	81,941.63	Fixed	12.6670	12.1500	104.5440	103.2216	106.1936	228,000,000.00
IFB 1/2021/18Y		KE7000003346	12-Apr-21	21-Mar-39	50,850	81,941.63	Fixed	12.6670	12.1448	104.5776	103.2552	106.1936	50,000,000.00
IFB 1/2021/18Y		KE7000003346	12-Apr-21	21-Mar-39	50,850	81,941.63	Fixed	12.6670	12.1500	104.5779	103.2207	106.1936	100,000,000.00
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD 2/2019/ 5Y		KE6000001096	13-May-19	06-May-24	1,082	39,201.40	Fixed	10.8720	10.3446	101.6123	101.3136	101.3017	10,000,000.00
FXD 1/2017/10Y		KES000007327	31-Jul-17	19-Jul-27	3,078	35,174.40	Fixed	12.9660	11.9624	108.3522	104.2558	106.3515	1,000,000.00
FXD2/2013/15Y		KE4000003808	29-Apr-13	10-Apr-28	2,517	66,103.06	Fixed	12.0000	11.0400	105.5589	104.5369	100.8019	6,000,000.00
FXD2/2018/20Y		KES000008655	30-Jul-18	05-Jul-38	6,255	88,905.11	Fixed	13.2000	13.4250	102.6240	98.4537	99.8495	20,000,000.00
FXD1/2018/25Y		KES000008549	25-Jun-18	25-May-43	52,376	86,258.15	Fixed	13.4000	13.3400	105.9142	100.3922	97.2192	8,000,000.00
FXD1/2021/25Y		KE7000003652	10-May-21	09-Apr-46	53,426	14,246.10	Fixed	13.9240	13.4500	103.7585	103.3760	101.2090	1,000,000.00
FXD1/2021/25Y		KE7000003652	10-May-21	09-Apr-46	53,426	14,246.10	Fixed	13.9240	13.3300	104.6495	104.2670	101.2090	100,000.00
FXD1/2021/25Y		KE7000003652	10-May-21	09-Apr-46	53,426	14,246.10	Fixed	13.9240	13.3100	104.7994	104.4169	101.2090	37,900,000.00
IFB 1/2013/12Y		KE3000008130	30-Sep-13	15-Sep-25	1,579	27,925.35	Fixed	11.0000	9.8500	104.1157	102.3327	102.0205	10,000,000.00
IFB 1/2015/12Y		KE4000001653	30-Mar-15	15-Mar-27	2,125	51,192.20	Fixed	11.0000	10.3000	103.9229	102.1399	102.7617	20,650,000.00
IFB 1/2019/20Y		KES000009760	25-Mar-19	22-Feb-44	8,313	16,828.65	Fixed	12.2000	11.0000	110.9986	109.0211	101.5477	500,000.00
IFB 1/2020/9Y		KE6000009430	15-Apr-20	02-Apr-29	47,210	74,397.29	Fixed	10.8500	11.0000	100.6872	99.3545	101.4499	2,000,000.00
IFB 1/2020/9Y		KE6000009430	15-Apr-20	02-Apr-29	47,210	74,397.29	Fixed	10.8500	10.9000	100.9012	99.7685	101.4499	10,000,000.00
IFB 1/2020/9Y		KE6000009430	15-Apr-20	02-Apr-29	47,210	74,397.29	Fixed	10.8500	10.8500	101.1091	99.9764	101.4499	3,500,000.00
IFB 1/2020/9Y		KE6000009430	15-Apr-20	02-Apr-29	47,210	74,397.29	Fixed	10.8500	10.1200	104.2147	103.0820	101.4499	3,100,000.00
IFB 1/2020/11Y		KE6000009545	24-Aug-20	11-Aug-31	48,071	78,639.89	Fixed	10.9000	11.2000	101.0823	98.4771	99.2163	10,000,000.00
IFB 1/2020/11Y		KE6000009545	24-Aug-20	11-Aug-31	48,071	78,639.89	Fixed	10.9000	10.2700	106.7970	103.1918	99.2163	300,000.00
IFB 1/2021/6Y		KE7000003324	25-Jan-21	05-Jan-27	50,045	81,052.52	Fixed	12.2570	11.8780	106.1877	102.3133	102.4796	350,000.00
IFB 1/2021/18Y		KE7000003346	12-Apr-21	21-Mar-39	50,850	81,941.63	Fixed	12.6670	12.4500	102.6360	101.3136	106.1936	100,000.00
IFB 1/2021/18Y		KE7000003346	12-Apr-21	21-Mar-39	50,850	81,941.63	Fixed	12.6670	12.2053	104.1881	102.8657	106.1936	11,600,000.00
IFB 1/2021/18Y		KE7000003346	12-Apr-21	21-Mar-39	50,850	81,941.63	Fixed	12.6670	12.2000	104.2221	102.8997	106.1936	400,000.00
IFB 1/2021/18Y		KE7000003346	12-Apr-21	21-Mar-39	50,850	81,941.63	Fixed	12.6670	12.0000	105.5195	104.1971	106.1936	6,000,000.00
IFB 1/2021/18Y		KE7000003346	12-Apr-21	21-Mar-39	50,850	81,941.63	Fixed	12.6670	11.8051	106.1442	104.8218	106.1936	11,000,000.00
IFB 1/2021/18Y		KE7000003346	12-Apr-21	21-Mar-39	50,850	81,941.63	Fixed	12.6670	11.8967	106.2006	104.8776	106.1936	5,000,000.00
IFB 1/2021/18Y		KE7000003346	12-Apr-21	21-Mar-39	50,850	81,941.63	Fixed	12.6670	11.8816	106.3000	104.9776	106.1936	11,000,000.00
IFB 1/2021/18Y		KE7000003346	12-Apr-21	21-Mar-39	50,850	81,941.63	Fixed	12.6670	11.6600	107.7853	106.4529	106.1936	100,000.00
IFB 1/2021/18Y		KE7000003346	12-Apr-21	21-Mar-39	50,850	81,941.63	Fixed	12.6670	11.6300	107.9890	106.6566	106.1936	8,000,000.00
IFB 1/2021/18Y		KE7000003346	12-Apr-21	21-Mar-39	50,850	81,941.63	Fixed	12.6670	11.0000	112.4111	111.0887	106.1936	100,000.00
CORPORATE BONDS													
EARL FIXED MEDIUM TERM NOTE													
EABB BD 28/03/22-0052-14.17		KES000007103	03-Apr-17	28-Mar-22	312	6,000.00	FIXED	14.1700				99.2915	
CHASE BANK FIXED MEDIUM TER S													
CHBO BD 02/06/22-0044-13.5		KES000002104	10-Jun-15	02-Jun-22	378	4,822.40	FIXED	13.2500				100.0000	
REAL PEOPLE MEDIUM TERM NOTE													
RPBD BD 06/08/18-0046-13.85		KES000002096	10-Aug-15	30-Jun-21	41	1,301.10	T.B (91) + 1.00%					90.0000	
RPBD BD 05/08/20-0047-13.85		KES000003102	10-Aug-15	24-Jul-28	2,622	1,301.10	T.B (91) + 1.00%					101.5187	
ACORN GREEN BOND MEDIUM TERM NOTE													
ACORN FXD		KE6000007093	08-Nov-19	06-Nov-24	1,268	2,401.40	FIXED	12.2500				103.3447	
CENTUM REAL ESTATE LIMITED MEDIUM TERM NOTE (SENIOR SECURED)													
CENTUM REALESTATE - ZERO COUPON		KE7000002548	16-Dec-20	13-Dec-23	937	2,603.30	FIXED	12.5000				-	
CENTUM REAL ESTATE - ZERO COUPON EQUITY LIMED		KE7000002854	16-Dec-20	13-Dec-23	937	2,603.30	FIXED	12.0000				-	

Turnover in Bonds	
Today	Previous
2,204,500,000	4,147,350,000

Total Deals	
Today	Previous
81	197

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.

Akin:-

FB: 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.