nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

May 24, 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 24, 2021
TWO YEAR BONDS													
FXD 1/2021/2Yr		KE7000002217	11-Jan-21	09-Jan-23	595	55,860.26	Fixed	9.4860				104.0771	
FIVE YEAR BONDS													
FXD 2/2016/ 5Yr		KE5000005107	25-Jul-16	19-Jul-21	56	24,395.30	Fixed	14.0690				102.3494	
FXD 3/2016/ 5Yr		KE5000006436	26-Sep-16	20-Sep-21	119	23,051.05	Fixed	13.1120				102.5637	
FXD 1/2017/ 5Yr		KE5000007434	28-Aug-17	22-Aug-22	455	28,599.15	Fixed	12.4650				103.2998	
FXD 2/2017/ 5Yr		KE5000007764	23-Oct-17	17-Oct-22	511	20,712.10	Fixed	12.5170				103.8511	
FXD 1/2018/ 5Yr		KE5000008218	26-Mar-18	20-Mar-23	665	30,795.55	Fixed	12.2990	10.3000	105.3473	103.2186	104.1134	300,000,000.00
FXD 1/2019/ 5Yr		KE5000009547	25-Feb-19	19-Feb-24	1,001	65,082.22	Fixed	11.3040				102.4761	
FXD 2/2019/ 5Yr		KE6000001596	13-May-19	06-May-24	1,078	39,201.40	Fixed	10.8720				101.6162	
FXD 3/2019/ 5Yr		KE6000001766	16-Dec-19	09-Dec-24	1,295	45,012.60	Fixed	11.4920				102.6204	
FXD1/2020/ 5Yr		KE6000008547	11-May-20	05-May-25	1,442	30,121.88	Fixed	11.6670				103.2227	
TEN YEAR BONDS													
FXD 1/2012/10Yr	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	385	35,273.70	Fixed	12.7050				103.1641	
FXD 1/2013/10Yr	(Re-opened)	KE2000006037	01-Jul-13	19-Jun-23	756	39,249.22	Fixed	12.3710	10.1000	109.3751	104.1412	104.3905	500,000,000.00
FXD 1/2014/10Yr	(Re-opened)	KE3000008890	25-May-15	15-Jan-24	966	35,852.15	Fixed	12.1800				104.9537	
FXD 1/2016/10Yr		KE5000006329	29-Aug-16	17-Aug-26	1,811	18,306.45	Fixed	15.0390				115.8714	
FXD 1/2017/10Yr		KE5000007327	31-Jul-17	19-Jul-27	3,078	35,174.40	Fixed	12.9660	11.5000	110.5531	106.3142	106.3515	150,000,000.00
FXD 1/2018/10Yr		KE5000008762	27-Aug-18	14-Aug-28	2,639	40,584.60	Fixed	12.6860				103.7069	
FXD 2/2018/10Yr		KE5000009216	17-Dec-18	04-Dec-28	2,751	54,034.49	Fixed	12.5020				101.1927	
FXD 1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	2,821	67,555.28	Fixed	12.4380				101.6250	
FXD 2/2019/10Yr		KE5000009877	15-Apr-19	02-Apr-29	2,870	51,325.00	Fixed	12.3000				103.6277	
FXD 3/2019/10Yr		KE6000004876	19-Aug-19	06-Aug-29	2,996	45,005.05	Fixed	11.5170				104.3653	
FXD 4/2019/10Yr		KE6000005659	25-Nov-19	12-Nov-29	3,094	68,222.44	Fixed	12.2800				100.6723	
FIFTEEN YEAR BONDS													
FXD1/2007/15Yr		KE1000001345	26-Mar-07	07-Mar-22	287	3,654.60	Fixed	14.5000				105.8219	
FXD2/2007/15Yr		KE1000001352	25-Jun-07	06-Jun-22	378	32,682.60	Fixed	13.5000				105.6632	
FXD3/2007/15Yr	(Re-opened)	KE1000001360	26-Nov-07	07-Nov-22	532	32,958.10	Fixed	12.5000				103.8929	
FXD1/2008/15Yr		KE1000001428	31-Mar-08	13-Mar-23	658	34,789.80	Fixed	12.5000				104.2516	
FXD1/2009/15Yr		KE4000003456	26-Oct-09	07-Oct-24	1,232	31,952.45	Fixed	12.5000				106.2658	
FXD1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	1,386	27,693.90	Fixed	10.2500				99.0726	
FXD2/2010/15Yr	(Re-opened)	KE2000001558	20-Apr-11	09-Dec-25	1,659	24,532.51	Fixed	9.0000				93.8236	
FXD1/2012/15Yr		KE4000003675	24-Sep-12	06-Sep-27	2,296	51,459.91	Fixed	11.0000				97.7613	
FXD1/2013/15Yr	(Re-opened)	KE4000003790	25-Feb-13	07-Feb-28	2,450	49,124.18	Fixed	11.2500				97.8958	
FXD2/2013/15Yr		KE4000003808	29-Apr-13	10-Apr-28	2,513	66,103.06	Fixed	12.0000	12.0000	101.1269	99.9731	100.8019	104,000,000.00
FXD1/2018/15Yr		KE5000008432	28-May-18	09-May-33	4,368	49,254.85	Fixed	12.6500				99.2071	
FXD2/2018/15Yr		KE5000008679	22-Oct-18	03-Oct-33	4,515	29,064.35	Fixed	12.7500				101.2412	
FXD1/2019/15Yr		KE5000009430	28-Jan-19	09-Jan-34	4,613	80,809.08	Fixed	12.8570				100.8318	
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	4,718	49,843.78	Fixed	12.7340				100.2025	
FXD3/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	4,795	50,552.95	Fixed	12.3450				99.6841	
FXD1/2020/15Yr		KE6000007218	25-Feb-20	05-Feb-35	5,005	50,883.00	Fixed	12.7560				102.2767	
TWENTY YEAR BOND													
FXD1/2006/20Yr	(Re-opened)	KE1000001493	30-Jun-06	05-Jun-26	2,569	38,145.10	Fixed	13.7500				99.9474	
FXD2/2011/20Yr	(Re-opened)	KE2000002176	30-May-11	05-May-31	3,633	33,822.07	Fixed	10.0000				89.3948	
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	01-Nov-32	4,179	48,506.49	Fixed	12.0000				97.0812	
FXD1/2016/20Yr		KE5000006543	26-Sep-16	01-Sep-36	5,579	12,761.20	Fixed	14.0000				97.0053	
FXD1/2018/20Yr		KE5000008325	26-Mar-18	01-Mar-38	6,125	59,078.28	Fixed	13.2000				100.4854	
FXD2/2018/20Yr		KE5000008655	30-Jul-18	05-Jul-38	6,251	88,905.11	Fixed	13.2000				99.9511	
FXD1/2019/20Yr		KE5000009964	15-Apr-19	21-Mar-39	6,510	23,560.05	Fixed	12.8730				100.1211	
TWENTY FIVE YEAR BOND													
FXD1/2010/25Yr	(Re-opened)	KE4000003369	28-Jun-10	28-May-35	5,117	20,192.50	Fixed	11.2500				94.6055	
FXD1/2019/25Yr		KE5000008549	25-Jun-19	25-May-43	6,376	86,258.15	Fixed	13.4000	13.1500	107.4281	101.7589	100.6774	50,000,000.00
FXD1/2020/25Yr		KE7000003652	10-May-21	09-Apr-46	53,426	14,246.10	Fixed	13.9240	13.8000	101.3856	100.8501	104.4157	330,000,000.00
FXD1/2021/25Yr		KE7000003652	10-May-21	09-Apr-46	53,426	14,246.10	Fixed	13.9240	13.7697	101.6278	101.0923	104.4157	60,000,000.00
FXD1/2022/25Yr		KE7000003652	10-May-21	09-Apr-46	53,426	14,246.10	Fixed	13.9240	13.7000	102.1317	101.5579	104.4157	100,000,000.00
FXD1/2023/25Yr		KE7000003652	10-May-21	09-Apr-46	53,426	14,246.10	Fixed	13.9240	13.5203	103.3914	102.8559	104.4157	65,000,000.00
THIRTY YEAR BOND													
SDB 1/2013/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,192	28,144.70	Fixed	12.0000				97.3972	
INFRASTRUCTURE BONDS													
IFB 2/2009/12Yr		KE4000003204	07-Dec-09	22-Nov-21	182	5,388.33	Fixed	12.0000				101.5126	
IFB 1/2011/12Yr		KE2000002242	03-Oct-11	18-Sep-23	847	11,735.50	Fixed	12.0000				105.4815	
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	1,575	27,925.35	Fixed	11.0000				102.0205	
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	1,967	27,045.95	Fixed	11.0000				103.4573	
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	02-Dec-24	1,288	25,119.55	Fixed	11.0000				102.1055	
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,121	51,192.20	Fixed	11.0000				102.7617	
IFB 1/2016/9Yr		KE5000004654	23-May-16	12-May-25	1,449	28,035.40	Fixed	12.5000				107.8852	
IFB 1/2016/15Yr		KE5000006859	24-Oct-16	06-Oct-31	3,787	40,029.65	Fixed	12.0000	11.2250	104.3163	103.1625	103.0805	700,000,000.00
IFB 1/2016/15Yr		KE5000006859	24-Oct-16	06-Oct-31	3,787	40,029.65	Fixed	12.0000	11.0000	105.2773	104.1235	103.0805	300,000,000.00
IFB 1/2017/12Yr		KE5000006980	27-Feb-17	12-Feb-29	2,821	14,330.40	Fixed	12.5000				109.2570	
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	16-Nov-24	1,274	41,499.45	Fixed	12.5000				111.6182	
IFB 1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,249	41,184.80	Fixed	12.5000				106.1718	
IFB 1/2018/20Yr		KE5000009199	19-Nov-18	25-Oct-38	6,363	36,787.30	Fixed	11.9500				101.4534	
IFB 1/2019/25Yr		KE5000009760	25-Mar-19	22-Feb-44	8,309	16,828.65	Fixed	12.2000				101.5477	
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	5,250	71,028.55	Fixed	11.7500	11.6750	101.3519	100.4481	100.6477	102,000,000.00
IFB 1/2020/9Yr		KE6000009430	15-Apr-20	02-Apr-29	47,210	74,397.29	Fixed	10.8500	10.7500	101.6437	100.3818	101.4499	50,000,000.00
IFB 1/2020/6Yr		KE6000008653	03-Jun-20	20-May-26	46,167	19,275.46	Fixed	10.2000				100.8621	
IFB 1/2020/11Yr		KE6000005545	24-Aug-20	11-Aug-31	48,071	78,639.89	Fixed	10.9000	11.2000	101.2034	98.4784	99.2166	150,000,000.00
IFB 1/2021/18Yr		KE7000002324	25-Jan-21	05-Jan-37	50,045	81,052.52	Fixed	12.2570				102.4794	
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	50,850	81,941.63	Fixed	12.6670	12.2159	104.2558	102.7942	103.2207	51,000,000.00
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	50,850	81,941.63	Fixed	12.6670	12.2000	104.3578	102.8962	103.2207	850,000,000.00
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	2,821	67,555.28	Fixed	12.4380	11.5200	107.6896	104.5801	101.6250	1,600,000.00
FXD2/2013/15Yr		KE4000003808	29-Apr-13	10-Apr-28	2,513	66,103.06	Fixed	12.0000	11.1300	106.2449	104.0911	100.8019	1,000,000.00
FXD1/2018/20Yr		KE5000008549	25-Jun-18	20-May-43	52,376	86,258.15	Fixed	13.4000	13.0600	106.0854	102.4162	100.6774	1,100,000.00
FXD1/2021/25Yr		KE7000003652	10-May-21	09-Apr-46	53,426	14,246.10	Fixed	13.9240	13.6948	102.1316	101.5961	104.4157	5,000,000.00
FXD1/2021/25Yr		KE7000003652	10-May-21	09-Apr-46	53,426	14,246.10	Fixed	13.9240	13.4000	104.2766	103.7411	104.4157	2,000,000.00
FXD1/2023/25Yr		KE7000003652	10-May-21	09-Apr-46	53,426	14,246.10	Fixed	13.9240	13.3450	104.7232	104.1877	104.4157	6,000,000.00
FXD1/2021/25Yr		KE7000003652	10-May-21	09-Apr-46	53,426	14,246.10	Fixed	13.9240	13.2700	105.2488	104.7133	104.4157	14,200,000.00
FXD1/2021/25Yr		KE7000003652	10-May-21	09-Apr-46	53,426	14,246.10	Fixed	13.9240	13.2600	105.3242	104.7887	104.4157	2,000,000.00
FXD1/2022/25Yr		KE7000003652	10-May-21	09-Apr-46	53,426	14,246.10	Fixed	13.9240	13.2000	105.7791	105.2436	104.4157	3,300,000.00
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,121	51,192.20	Fixed	11.0000	10.6200	103.0390	101.1352	102.7617	2,000,000.00
IFB 1/2016/15Yr		KE5000006859	24-Oct-16	06-Oct-31	3,787	40,029.65	Fixed	12.0000	12.0000	101.1269	99.9731	103.0805	1,300,000.00
IFB 1/2017/12Yr		KE5000006980	27-Feb-17	12-Feb-29	2,821	14,330.40	Fixed	12.5000	11.8000	105.9406	102.8156	109.2570	2,300,000.00
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,363	36,787.30	Fixed	11.9500	11.2900	104.1990	103.9692	101.4534	9,100,000.00
IFB 1/2019/25Yr		KE5000009760	25-Mar-19	22-Feb-44	8,309	16,828.65	Fixed	12.2000	11.8000	104.9487	102.6372	101.5477	2,000,000.00
IFB 1/2020/9Yr		KE6000009430	15-Apr-20	02-Apr-29	47,210	74,397.29	Fixed	10.8500	10.1500	104.1978	102.9459	101.4499	1,000,000.00
IFB 1/2020/9Yr		KE6000009430	15-Apr-20	02-Apr-29	47,210	74,397.29	Fixed	10.8500	10.0000	104.8904	103.5985	101.4499	25,000,000.00
IFB 1/2020/11Yr		KE6000005545	24-Aug-20	11-Aug-31	48,071	78,639.89	Fixed	10.9000	10.3700	105.3919	102.6869	99.2166	3,100,000.00
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	50,045	81,052.52	Fixed	12.2570	11.3200	109.9168	105.9087	102.4794	2,100,000.00
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	50,850	81,941.63	Fixed	12.6670	12.2000	104.3918	102.8954	103.2207	1,000,000.00
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	50,850	81,941.63	Fixed	12.6670	12.1000	105.0031	103.5415	103.2207	46,000,000.00
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	50,850	81,941.63	Fixed	12.6670	12.1000	105.0709	103.5397	103.2207	5,100,000.00
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	50,850	81,941.63	Fixed	12.6670	12.0207	105.5195	104.0679	103.2207	800,000.00
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	50,850	81,941.63	Fixed	12.6670	12.0100	105.5893	104.1377	103.2207	2,200,000.00
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	50,850	81,941.63	Fixed	12.6670	12.0000	105.6547	104.1931	103.2207	4,000,000.00
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	50,850	81,941.63	Fixed	12.6670	11.7400	107.3798	105.9182	103.2207	9,300,000.00
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	50,850	81,941.63	Fixed	12.6670	11.6800	107.7843	106.3227	103.2207	7,100,000.00
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	50,850	81,941.63	Fixed	12.6670	11.6100	108.2592	106.7976	103.2207	4,000,000.00
CORPORATE BONDS													
EABL FIXED MEDIUM TERM NOTE													
EABB BD 28/03/22-0052-14.17		KE5000007103	03-Apr-17	28-Mar-22	308	6,000.00	FIXED	14.1700				99.2915	
CHASE BANK FIXED MEDIUM TER S													
CHBD BD 05/06/22-0048-13.5		KE5000002104	10-Jun-15	02-Jun-22	374	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	37	1,301.10	T.B (91) + 1.00%					90.0000	
RPBD BD.09/08/20-0047-13.65		KE5000003192	10-Aug-18	24-Jul-28	2,618	1,301.10	T.B (91) + 1.00%					101.5187	
ACORN GREEN BOND MEDIUM TERM NOTE													
ACORN FBD		KE6000007093	08-Nov-19	08-Nov-24	1,264	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	933	2,603.30	FIXED	12.5000				-	
CENTUM REAL ESTATE - ZERO COUPON EQUITY LINKED		KE7000002854	16-Dec-20	13-Dec-23	933	2,603.30	FIXED	12.0000				-	

Turnover in Bonds	
Today	Previous
4,045,600,000	4,238,250,000

Total Deals	
Today	Previous
100	96

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.

KEY:
FR: Floatine Rate Treasury Bond - **MA**: 12 weeks 91 date 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.