nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

May 25, 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 25, 2021
TWO YEAR BONDS													
FXD 1/2021/2Y		KE7000002217	11-Jan-21	09-Jan-23	594	55,860.26	Fixed	9.4860				104.0771	
FIVE YEAR BONDS													
FXD 2/2016/ 5Yr		KE5000005107	25-Jul-16	19-Jul-21	55	24,395.30	Fixed	14.0690				102.3494	
FXD 3/2016/ 5Yr		KE5000006436	26-Sep-16	20-Sep-21	118	23,051.05	Fixed	13.1120				102.5637	
FXD 1/2017/ 5Yr		KE5000007434	28-Aug-17	22-Aug-22	454	28,599.15	Fixed	12.4650				103.2998	
FXD 2/2017/ 5Yr		KE5000007764	23-Oct-17	17-Oct-22	510	20,712.10	Fixed	12.5170				103.8511	
FXD 1/2018/ 5Yr		KE5000008218	26-Mar-18	20-Mar-23	664	30,795.55	Fixed	12.2990	9.8000	106.2127	104.0502	103.2186	300,000,000.00
FXD 1/2019/ 5Yr		KE5000009547	25-Feb-19	19-Feb-24	1,000	65,082.22	Fixed	11.3040				102.6761	
FXD 2/2019/ 5Yr		KE6000001596	13-May-19	06-May-24	1,077	39,201.40	Fixed	10.8720				101.6162	
FXD 3/2019/ 5Yr		KE6000005766	16-Dec-19	09-Dec-24	1,294	45,012.60	Fixed	11.4920				102.6204	
FXD1/2020/ 5Yr		KE6000008547	11-May-20	05-May-25	1,441	30,121.88	Fixed	11.6670				103.2227	
TEN YEAR BONDS													
FXD1/2012/10Yr	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	384	35,273.70	Fixed	12.7050				103.1641	
FXD 1/2013/10Yr	(Re-opened)	KE2000006037	01-Jul-13	19-Jun-23	755	39,248.22	Fixed	12.3710	10.0000	109.5931	104.3252	104.1412	500,000,000.00
FXD 1/2014/10Yr	(Re-opened)	KE3000008890	25-May-16	15-Jan-24	965	35,852.15	Fixed	12.1800	10.1500	106.8349	104.5853	104.5837	300,000,000.00
FXD 1/2016/10Yr		KE5000006329	29-Aug-16	17-Aug-26	1,810	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				106.3142	
FXD 1/2018/10Yr		KE5000008762	27-Aug-18	14-Aug-28	2,638	40,584.60	Fixed	12.6860				103.7069	
FXD 2/2018/10Yr		KE5000009216	17-Dec-18	04-Dec-28	2,750	54,034.49	Fixed	12.5020	12.2000	107.0095	101.4454	101.1927	150,000,000.00
FXD 1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	2,820	67,555.28	Fixed	12.4380				101.6250	
FXD 2/2019/10Yr		KE5000009877	15-Apr-19	02-Apr-29	2,869	51,325.00	Fixed	12.3000				103.6277	
FXD 3/2019/10Yr		KE6000004876	19-Aug-19	06-Aug-29	2,995	45,005.05	Fixed	11.5170				104.3653	
FXD 4/2019/10Yr		KE6000005659	25-Nov-19	12-Nov-29	3,093	69,222.44	Fixed	12.2800				100.6723	
FIFTEEN YEAR BONDS													
FXD1/2007/15Yr		KE1000001345	26-Mar-07	07-Mar-22	286	3,654.60	Fixed	14.5000				105.8219	
FXD2/2007/15Yr		KE1000001352	20-Jun-07	06-Jun-22	377	32,682.60	Fixed	13.5000				105.6632	
FXD3/2007/15Yr	(Re-opened)	KE1000001360	26-Nov-07	07-Nov-22	531	32,958.10	Fixed	12.5000				103.8929	
FXD1/2008/15Yr		KE1000001428	31-Mar-08	13-Mar-23	657	34,789.80	Fixed	12.5000				104.2516	
FXD1/2009/15Yr		KE4000003456	26-Oct-09	07-Oct-24	1,231	31,952.45	Fixed	12.5000				106.2658	
FXD1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	1,385	27,693.90	Fixed	10.2500				99.0726	
FXD2/2010/15Yr	(Re-opened)	KE2000001558	20-Apr-11	06-Dec-25	1,658	24,532.51	Fixed	9.0000				93.8236	
FXD1/2012/15Yr		KE4000003675	24-Sep-12	06-Sep-27	2,295	51,459.91	Fixed	11.0000				97.7613	
FXD1/2013/15Yr	(Re-opened)	KE4000003780	25-Feb-13	07-Feb-28	2,449	49,124.18	Fixed	11.2500				97.8959	
FXD2/2013/15Yr		KE4000003808	29-Apr-13	10-Apr-28	2,512	66,103.06	Fixed	12.0000	11.7045	102.5330	101.3462	99.9731	104,000,000.00
FXD1/2018/15Yr		KE5000008432	28-May-18	09-May-33	4,367	49,254.85	Fixed	12.6500				99.2071	
FXD2/2018/15Yr		KE5000008679	22-Oct-18	03-Oct-33	4,514	29,064.35	Fixed	12.7500				101.2412	
FXD1/2019/15Yr		KE5000009430	28-Jan-19	09-Jan-34	4,612	80,809.08	Fixed	12.8570				100.8318	
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	4,717	49,843.78	Fixed	12.7340				100.2025	
FXD3/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	4,794	50,552.95	Fixed	12.3450				99.6841	
FXD1/2020/15Yr		KE6000007218	25-Feb-20	05-Feb-35	5,004	50,883.00	Fixed	12.7560				102.2767	
TWENTY YEAR BOND													
FXD1/2006/20Yr	(Re-opened)	KE1000001493	30-Jun-06	05-Jun-26	2,568	38,145.10	Fixed	13.7500				99.9474	
FXD2/2011/20Yr	(Re-opened)	KE2000002176	30-May-11	05-May-31	3,632	33,822.97	Fixed	10.0000	11.9000	89.2858	89.0860	89.3348	50,000,000.00
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	01-Nov-32	4,178	48,506.49	Fixed	12.0000				97.0812	
FXD1/2016/20Yr		KE5000006543	26-Sep-16	01-Sep-36	5,578	12,761.20	Fixed	14.0000				97.0053	
FXD1/2018/20Yr		KE5000008325	26-Mar-18	01-Mar-38	6,124	59,078.28	Fixed	13.2000				100.4854	
FXD2/2018/20Yr		KE5000008655	30-Jul-18	05-Jul-38	6,250	88,905.11	Fixed	13.2000				99.9511	
FXD1/2019/20Yr		KE5000009964	15-Apr-19	21-Mar-39	6,509	23,560.05	Fixed	12.8730				100.1211	
TWENTY FIVE YEAR BOND													
FXD1/2010/25Yr	(Re-opened)	KE4000003369	28-Jun-10	28-May-35	5,116	20,192.50	Fixed	11.2500				94.6055	
FXD1/2019/25Yr		KE5000008549	25-Jun-18	28-May-43	6,376	96,258.15	Fixed	13.4000	13.2500	106.7817	101.0388	101.7589	104,750,000.00
FXD1/2020/25Yr		KE7000002852	10-May-21	09-Apr-46	53,426	14,246.10	Fixed	13.9240	13.7000	102.1317	101.5579	102.8559	180,000,000.00
FXD1/2021/25Yr		KE7000003652	10-May-21	09-Apr-46	53,426	14,246.10	Fixed	13.9240	13.6500	102.4895	101.9157	102.8559	400,000,000.00
THIRTY YEAR BOND													
SDB 1/2011/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,181	28,144.70	Fixed	12.0000				97.3972	
INFRASTRUCTURE BONDS													
IFB 2/2009/12Yr		KE4000003204	07-Dec-09	22-Nov-21	181	5,388.33	Fixed	12.0000				101.5126	
IFB 1/2011/12Yr		KE2000002242	03-Oct-11	18-Sep-23	848	11,736.50	Fixed	12.0000				105.4815	
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	1,574	27,925.35	Fixed	11.0000				102.0205	
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	1,966	27,645.95	Fixed	11.0000				103.4573	
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	02-Dec-24	1,287	25,119.55	Fixed	11.0000				102.1055	
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,120	51,192.20	Fixed	11.0000				102.7617	
IFB 1/2016/9Yr		KE5000004854	23-May-16	12-May-25	1,448	28,035.40	Fixed	12.5200				107.8852	
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	06-Oct-31	3,786	40,029.65	Fixed	12.0000	11.1250	104.7726	103.5858	104.1235	400,000,000.00
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	06-Oct-31	3,786	40,029.65	Fixed	12.0000	11.0500	105.0934	103.9086	104.1235	300,000,000.00
IFB 1/2017/12Yr		KE5000008980	27-Feb-17	12-Feb-29	2,820	14,330.40	Fixed	12.5000				109.2570	
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	18-Nov-24	1,273	41,469.45	Fixed	12.5000				111.6162	
IFB 1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,248	41,184.80	Fixed	12.5000				106.1718	
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,362	36,787.30	Fixed	11.9500				101.4534	
IFB 1/2019/25Yr		KE5000009760	25-Mar-19	22-Feb-44	8,308	16,828.65	Fixed	12.2000				101.5477	
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	5,249	71,028.55	Fixed	11.7500	11.7000	101.2268	100.2905	100.4481	140,000,000.00
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	5,249	71,028.55	Fixed	11.7500	11.6937	101.4420	100.5059	100.4481	192,000,000.00
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	47,210	74,397.29	Fixed	10.8500	10.8000	101.4642	100.1825	100.3918	100,000,000.00
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	47,210	74,397.29	Fixed	10.8500	10.6500	102.0923	100.8106	100.3918	66,100,000.00
IFB 1/2020/8Yr		KE6000008653	03-Jun-20	25-May-28	46,167	19,275.46	Fixed	10.2000				100.8621	
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	48,071	78,639.89	Fixed	10.9000	11.2000	101.2337	98.4788	98.4784	500,000,000.00
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	48,071	78,639.89	Fixed	10.9000	11.2000	101.2649	98.4791	98.4784	300,000,000.00
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	48,071	78,639.89	Fixed	10.9000	11.0000	102.2202	99.4653	98.4784	150,000,000.00
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	50,045	81,052.52	Fixed	12.2570				102.4784	
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	102.8962	50,000,000.00
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	50,850	81,941.63	Fixed	12.6670	12.1750	104.6525	103.0561	102.8962	340,000,000.00
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD 4/2019/10Yr		KE6000005659	25-Nov-19	12-Nov-29	3,093	69,222.44	Fixed	12.2800	12.5000	98.9009	98.8672	100.6723	2,000,000.00
FXD3/2007/15Yr	(Re-opened)	KE1000001360	26-Nov-07	07-Nov-22	531	32,958.10	Fixed	12.5000	10.6300	102.9698	102.4547	103.8929	4,000,000.00
FXD2/2013/15Yr		KE4000003808	29-Apr-13	10-Apr-28	2,512	66,103.06	Fixed	12.0000	11.6300	102.8833	101.6965	99.9731	20,000,000.00
FXD1/2008/20Yr	(Re-opened)	KE1000001493	30-Jun-08	05-Jun-28	2,568	38,145.10	Fixed	13.7500	12.6000	111.3715	105.2520	99.9474	4,000,000.00
FXD1/2011/20Yr	(Re-opened)	KE2000002176	30-May-11	05-May-31	3,632	33,822.97	Fixed	10.0000	12.2500	87.4545	87.2347	89.3948	20,000,000.00
FXD1/2012/20Yr		KE7000003652	10-May-21	09-Apr-46	53,426	14,246.10	Fixed	13.9240	13.7947	101.4601	100.8863	102.8559	8,000,000.00
FXD1/2012/20Yr		KE7000003652	10-May-21	09-Apr-46	53,426	14,246.10	Fixed	13.9240	13.4500	103.9442	103.3704	102.8559	5,000,000.00
FXD1/2012/20Yr		KE7000003652	10-May-21	09-Apr-46	53,426	14,246.10	Fixed	13.9240	13.2700	105.2859	104.7121	102.8559	10,600,000.00
FXD1/2012/20Yr		KE7000003652	10-May-21	09-Apr-46	53,426	14,246.10	Fixed	13.9240	13.2000	105.8162	105.2424	102.8559	39,500,000.00
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	1,966	27,645.95	Fixed	11.0000	10.6400	102.1012	101.0133	103.4573	3,000,000.00
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	1,966	27,645.95	Fixed	11.0000	9.8500	104.4631	103.3450	103.4573	7,500,000.00
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	06-Oct-31	3,786	40,029.65	Fixed	12.0000	11.4300	103.4864	102.2996	104.1235	2,000,000.00
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,362	36,787.30	Fixed	11.9500	12.1700	98.9820	98.7194	101.4534	300,000.00
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,362	36,787.30	Fixed	11.9500	11.4600	103.1838	102.9212	101.4534	400,000.00
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,362	36,787.30	Fixed	11.9500	11.2000	104.2304	103.9678	101.4534	1,600,000.00
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	5,249	71,028.55	Fixed	11.7500	12.0100	99.3106	98.3745	100.4481	2,000,000.00
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	47,210	74,397.29	Fixed	10.8500	11.6565	97.9801	96.6984	100.3918	1,200,000.00
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	47,210	74,397.29	Fixed	10.8500	11.1900	99.8564	98.5747	100.3918	200,000.00
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	47,210	74,397.29	Fixed	10.8500	11.0359	100.4873	99.2056	100.3918	1,200,000.00
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	47,210	74,397.29	Fixed	10.8500	10.1200	104.3961	103.0744	100.3918	3,500,000.00
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	47,210	74,397.29	Fixed	10.8500	10.0000	104.6785	103.5968	100.3918	8,000,000.00
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	48,071	78,639.89	Fixed	10.9000	11.2400	101.0381	98.2832	98.4784	500,000.00
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	48,071	78,639.89	Fixed	10.9000	10.2700	105.9426	103.1977	98.4784	15,800,000.00
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	50,045	81,052.52	Fixed	12.2570	11.6765	107.6241	103.5833	102.4784	1,000,000.00
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	50,045	81,052.52	Fixed	12.2570	11.3551	109.7175	105.6767	102.4784	300,000.00
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	50,850	81,941.63	Fixed	12.6670	12.4000	103.1204	101.6240	102.8962	4,400,000.00
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	50,850	81,941.63	Fixed	12.6670	12.1000	105.0370	103.5406	102.8962	9,000,000.00
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	50,850	81,941.63	Fixed	12.6670	12.0000	105.6886	104.1922	102.8962	4,400,000.00
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	50,850	81,941.63	Fixed	12.6670	11.6826	107.8003	106.3039	102.8962	600,000.00
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	50,850	81,941.63	Fixed	12.6670	11.6800	107.8179	106.3215	102.8962	1,300,000.00
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	50,850	81,941.63	Fixed	12.6670	11.6000	108.3609	106.8645	102.8962	1,900,000.00
CORPOCATE BONDS													
EABL FIXED MEDIUM TERM NOTE													
EABL BD 28/03/22-0052-14.17		KE5000007103	03-Apr-17	28-Mar-22	307	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	373	4,822.40	FIXED	13.2500				100.0000	
REAL PEOPLE MEDIUM TERM NOTE													
RPBD BD 06/08/18-0046-13.45		KE5000002096	10-Aug-15	30-Jun-21	36	1,301.10	T.B (91) + 1.00%					90.0000	
RPBD BD 05/08/20-0047-13.45		KE5000003102	10-Aug-15	24-Jul-28	2,617	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	1,263	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	932	2,603.30	FIXED	12.5000	13.7078	71.2144	71.2144	-	50,000,000.00
CENTUM REAL ESTATE - ZERO COUPON		KE7000002548	16-Dec-20	13-Dec-23	932	2,603.30	FIXED	12.5000	12.8000	72.7839	72.7839	-	50,000,000.00
CENTUM REAL ESTATE - ZERO COUPON		KE7000002548	16-Dec-20	13-Dec-23	932	2,603.30	FIXED	12.5000	13.6832	71.2564	71.2564	-	50,000,000.00
CENTUM REAL ESTATE - ZERO COUPON		KE7000002548	16-Dec-20	13-Dec-23	932	2,603.30	FIXED	12.5000	13.1593	72.1578	72.1578	-	50,000,000.00
CENTUM REAL ESTATE - ZERO COUPON		KE7000002548	16-Dec-20	13-Dec-23	932	2,603.30	FIXED	12.5000	15.6361	67.6907	67.6907	-	75,000,000.00
CENTUM REAL ESTATE - ZERO COUPON		KE7000002548	16-Dec-20	13-Dec-23	932	2,603.30	FIXED	12.5000	12.5997	73.1357	73.1357	-	73,500,000.00
CENTUM REAL ESTATE - ZERO COUPON EQUITY-LINKED		KE7000002654	16-Dec-20	13-Dec-23	932	2,603.30	FIXED	12.0000				-	

Turnover in Bonds	
Today	Previous
5,158,550,000	4,045,000,000

Total Deals	
Today	Previous
97	100

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.