nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

May 31, 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 31, 2021
TWO YEAR BONDS													
FXD 1/2021/2Yr		KE7000002217	11-Jan-21	09-Jan-23	588	55,860.26	Fixed	9.4860				104.0771	
FIVE YEAR BONDS													
FXD 2/2016/ 5Yr		KE5000005107	25-Jul-16	19-Jul-21	49	24,395.30	Fixed	14.0690				102.3494	
FXD 3/2016/ 5Yr		KE5000006436	26-Sep-16	20-Sep-21	112	23,051.05	Fixed	13.1120				102.5637	
FXD 1/2017/ 5Yr		KE5000007434	28-Aug-17	22-Aug-22	448	28,599.15	Fixed	12.4650				103.2998	
FXD 2/2017/ 5Yr		KE5000007764	23-Oct-17	17-Oct-22	504	20,712.10	Fixed	12.5170	9.4500	105.3138	103.8695	103.8268	100,000,000.00
FXD 1/2018/ 5Yr		KE5000008218	26-Mar-18	20-Mar-23	658	30,795.55	Fixed	12.2990	9.8000	106.3804	104.0152	103.1998	200,000,000.00
FXD 1/2019/ 5Yr		KE5000009547	25-Feb-19	19-Feb-24	994	65,082.22	Fixed	11.3040	10.1500	105.7020	102.6586	102.4761	500,000,000.00
FXD 2/2019/ 5Yr		KE6000001596	13-May-19	06-May-24	1,071	39,201.40	Fixed	10.8720				101.5380	
FXD 3/2019/ 5Yr		KE6000001766	16-Dec-19	09-Dec-24	1,288	45,012.60	Fixed	11.4920				102.6204	
FXD1/2020/ 5Yr		KE6000008547	11-May-20	05-May-25	1,435	30,121.88	Fixed	11.6670				103.2227	
TEN YEAR BONDS													
FXD 1/2012/10Yr	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	378	35,273.70	Fixed	12.7050				103.1641	
FXD 1/2013/10Yr	(Re-opened)	KE2000006037	01-Jul-13	19-Jun-23	749	39,249.22	Fixed	12.3710	9.8000	110.1448	104.6730	103.7498	100,000,000.00
FXD 1/2014/10Yr	(Re-opened)	KE3000008890	25-May-14	15-Jan-24	959	35,852.15	Fixed	12.1800				104.5853	
FXD 1/2016/10Yr		KE5000006329	29-Aug-16	17-Aug-26	1,904	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	2,632	40,584.60	Fixed	12.6860				103.0666	
FXD 2/2018/10Yr		KE5000009216	17-Dec-18	04-Dec-28	2,744	54,034.49	Fixed	12.5020				102.6796	
FXD 1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	2,814	67,555.29	Fixed	12.4380				101.3738	
FXD 2/2019/10Yr		KE5000009877	15-Apr-19	02-Apr-29	2,863	51,325.00	Fixed	12.3000				103.6277	
FXD 3/2019/10Yr		KE6000004876	19-Aug-19	06-Aug-29	2,989	45,005.05	Fixed	11.5170				104.3653	
FXD 4/2019/10Yr		KE6000005659	25-Nov-19	12-Nov-29	3,097	68,222.44	Fixed	12.2800				100.6723	
FIFTEEN YEAR BONDS													
FXD1/2007/15Yr		KE1000001345	26-Mar-07	07-Mar-22	280	3,654.60	Fixed	14.5000				105.8219	
FXD2/2007/15Yr		KE1000001352	25-Jun-07	06-Jun-22	371	32,682.60	Fixed	13.5000				105.6632	
FXD3/2007/15Yr	(Re-opened)	KE1000001360	26-Nov-07	07-Nov-22	525	32,958.10	Fixed	12.5000				103.8929	
FXD1/2008/15Yr		KE1000001428	31-Mar-08	13-Mar-23	651	34,789.80	Fixed	12.5000				104.2516	
FXD1/2009/15Yr		KE2000003456	26-Oct-09	07-Oct-24	1,225	31,952.45	Fixed	12.5000				106.2658	
FXD1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	1,379	27,693.90	Fixed	10.2500				99.0726	
FXD2/2010/15Yr	(Re-opened)	KE2000003558	20-Apr-11	06-Dec-25	1,652	24,532.51	Fixed	9.0000				93.8236	
FXD1/2012/15Yr		KE4000003675	24-Sep-12	06-Sep-27	2,289	51,459.91	Fixed	11.0000				97.7613	
FXD1/2013/15Yr	(Re-opened)	KE4000003780	25-Feb-13	07-Feb-28	2,443	49,124.18	Fixed	11.2500	11.7210	101.0585	97.8133	97.9058	300,000,000.00
FXD2/2013/15Yr		KE4000003808	29-Apr-13	10-Apr-28	2,506	66,103.06	Fixed	12.0000				101.2718	
FXD1/2018/15Yr		KE5000009432	28-May-18	09-May-33	4,361	49,254.85	Fixed	12.6500				99.2071	
FXD2/2018/15Yr		KE5000008679	22-Oct-18	03-Oct-33	4,508	29,064.35	Fixed	12.7500				101.2412	
FXD1/2019/15Yr		KE5000009430	28-Jan-19	09-Jan-34	4,606	80,809.08	Fixed	12.8570	12.9500	103.8360	99.3855	100.8318	350,000,000.00
FXD1/2019/15Yr		KE5000009430	28-Jan-19	09-Jan-34	4,606	80,809.08	Fixed	12.8570	12.9227	104.0749	99.5536	100.8318	150,000,000.00
FXD1/2019/15Yr		KE5000009430	28-Jan-19	09-Jan-34	4,606	80,809.08	Fixed	12.8570	12.7300	106.1964	100.7459	100.8318	350,000,000.00
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	4,711	64,147.57	Fixed	12.7340				100.2025	
FXD3/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	4,788	50,552.95	Fixed	12.3400				99.6841	
FXD1/2020/15Yr		KE6000007218	25-Feb-20	05-Feb-35	4,998	50,883.00	Fixed	12.7560				102.2767	
TWENTY YEAR BOND													
FXD1/2008/20Yr	(Re-opened)	KE1000001493	30-Jun-08	05-Jun-28	2,562	38,145.10	Fixed	13.7500				99.9474	
FXD1/2011/20Yr	(Re-opened)	KE2000002176	30-May-11	05-May-31	3,626	33,822.97	Fixed	10.0000				89.0660	
FXD1/2012/20Yr	(Re-opened)	KE4000003849	26-Nov-12	01-Nov-32	4,172	48,506.49	Fixed	12.0000				97.0812	
FXD1/2016/20Yr		KE5000006543	26-Sep-16	01-Sep-36	5,572	12,761.20	Fixed	14.0000				97.0053	
FXD1/2018/20Yr		KE5000008325	26-Mar-18	01-Mar-38	6,118	59,078.29	Fixed	13.2000	13.3250	101.6574	99.1189	100.4854	200,000,000.00
FXD1/2018/20Yr		KE5000008325	26-Mar-18	01-Mar-38	6,118	59,078.29	Fixed	13.2000	13.1500	102.6244	100.2859	100.4854	200,000,000.00
FXD2/2018/20Yr		KE5000008655	30-Jul-18	05-Jul-38	6,244	88,905.11	Fixed	13.2000				99.9532	
FXD1/2019/20Yr		KE5000009984	15-Apr-19	21-Mar-39	6,503	23,560.05	Fixed	12.8730				100.1211	
TWENTY FIVE YEAR BOND													
FXD1/2010/25Yr	(Re-opened)	KE4000003089	28-Jun-10	28-May-35	5,110	20,192.50	Fixed	11.2500				94.8055	
FXD1/2016/25Yr		KE5000008549	25-Jun-16	25-May-43	52,376	86,258.15	Fixed	13.4000	13.5500	104.8587	98.9318	101.0388	500,000,000.00
FXD1/2021/25Yr		KE7000003652	10-May-21	09-Apr-46	53,426	19,281.84	Fixed	13.9240	13.7500	101.9994	101.1961	104.0115	200,000,000.00
FXD1/2021/25Yr		KE7000003652	10-May-21	09-Apr-46	53,426	19,281.84	Fixed	13.9240	13.6500	102.7129	101.9096	104.0115	800,000,000.00
FXD1/2021/25Yr		KE7000003652	10-May-21	09-Apr-46	53,426	19,281.84	Fixed	13.9240	13.2200	105.8874	105.0841	104.0115	50,400,000.00
THIRTY YEAR BOND													
SDB 1/2011/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,175	28,144.70	Fixed	12.0000				97.3972	
INFRASTRUCTURE BONDS													
IFB 2/2009/12Yr		KE4000003204	07-Dec-09	22-Nov-21	175	5,388.33	Fixed	12.0000				101.5126	
IFB 1/2011/12Yr		KE2000002242	03-Oct-11	18-Sep-23	840	11,735.50	Fixed	12.0000				105.4815	
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	1,568	27,505.35	Fixed	11.0000				102.3113	
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	1,960	27,045.95	Fixed	11.0000				103.4573	
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	02-Dec-24	1,281	25,119.55	Fixed	11.0000				102.1055	
IFB 1/2015/12Yr		KE4000001563	30-Mar-15	15-Mar-27	2,114	51,192.20	Fixed	11.0000				102.7617	
IFB 1/2016/9Yr		KE5000004654	23-May-16	12-May-25	1,442	28,035.40	Fixed	12.5000				107.8852	
IFB 1/2016/15Yr		KE5000006559	24-Oct-16	06-Oct-31	3,780	40,029.65	Fixed	12.0000				103.9066	
IFB 1/2017/12Yr		KE5000008860	27-Feb-17	12-Feb-29	2,814	14,330.40	Fixed	12.5000				109.2570	
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	18-Nov-24	1,267	41,469.45	Fixed	12.5000				105.2638	
IFB 1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,242	41,184.80	Fixed	12.5000	11.4000	110.5029	106.1760	106.1718	50,000,000.00
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,356	36,787.30	Fixed	11.9500				101.4534	
IFB 1/2019/25Yr		KE5000009760	25-Mar-19	22-Feb-44	8,302	16,828.65	Fixed	12.2000				101.2033	
IFB 1/2019/6Yr		KE6000005543	28-Oct-19	08-Oct-25	5,243	71,028.55	Fixed	11.7500				100.5059	
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	47,210	74,397.29	Fixed	10.8500	10.0200	104.9602	103.4996	100.5371	72,700,000.00
IFB 1/2020/8Yr		KE6000006653	03-Jun-20	25-May-28	46,167	19,275.46	Fixed	10.2000				106.3747	
IFB 1/2020/11Yr		KE6000008545	24-Aug-20	11-Aug-31	48,071	78,639.89	Fixed	10.9000	10.9500	102.6493	99.7147	99.8380	500,000,000.00
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	50,045	81,052.52	Fixed	12.2570	11.9500	106.0946	101.8518	102.7956	500,000,000.00
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	50,045	81,052.52	Fixed	12.2570	11.9000	106.4077	102.1649	102.7956	200,000,000.00
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	50,850	81,941.63	Fixed	12.6670	12.3000	103.9073	102.2521	103.3413	300,000,000.00
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	50,850	81,941.63	Fixed	12.6670	12.1750	104.7564	103.0512	103.3413	200,000,000.00
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	50,850	81,941.63	Fixed	12.6670	12.1500	104.9174	103.2122	103.3413	100,000,000.00
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	50,850	81,941.63	Fixed	12.6670	10.0000	120.3978	118.6926	103.3413	200,000,000.00
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	2,814	67,555.29	Fixed	12.4380	11.5200	107.9218	104.5731	101.3738	6,000,000.00
FXD 1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	2,814	67,555.29	Fixed	12.4380	11.4200	108.4424	105.0937	101.3738	13,000,000.00
FXD1/2019/15Yr		KE5000009430	28-Jan-19	09-Jan-34	4,606	80,809.08	Fixed	12.8570	12.2200	108.4604	104.0099	100.8318	1,000,000.00
FXD1/2021/25Yr		KE7000003652	10-May-21	09-Apr-46	53,426	19,281.84	Fixed	13.9240	13.4900	103.8735	103.0702	104.0115	1,900,000.00
FXD1/2021/25Yr		KE7000003652	10-May-21	09-Apr-46	53,426	19,281.84	Fixed	13.9240	13.1700	106.2682	105.4649	104.0115	14,700,000.00
FXD1/2021/25Yr		KE7000003652	10-May-21	09-Apr-46	53,426	19,281.84	Fixed	13.9240	13.1500	106.4212	105.6179	104.0115	2,500,000.00
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	18-Nov-24	1,267	41,469.45	Fixed	12.5000	10.7100	103.9754	103.7350	105.2638	3,500,000.00
IFB 1/2017/12Yr		KE5000006980	27-Feb-17	12-Feb-29	2,814	14,330.40	Fixed	12.5000	12.0000	104.8856	101.5202	109.2570	2,000,000.00
IFB 1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,242	41,184.80	Fixed	12.5000	11.3000	111.0958	106.7689	106.1718	16,000,000.00
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,356	36,787.30	Fixed	11.9500	12.0000	100.1960	99.6964	101.4534	7,000,000.00
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,356	36,787.30	Fixed	11.9500	11.2900	104.4193	103.9597	101.4534	8,900,000.00
IFB 1/2019/18Yr		KE6000005543	28-Oct-19	08-Oct-35	5,243	71,028.55	Fixed	11.7500	11.6500	101.7305	100.6007	100.5059	5,250,000.00
IFB 1/2019/18Yr		KE6000005543	28-Oct-19	08-Oct-35	5,243	71,028.55	Fixed	11.7500	11.1884	104.7130	103.5832	100.5059	2,900,000.00
IFB 1/2019/18Yr		KE6000005543	28-Oct-19	08-Oct-35	5,243	71,028.55	Fixed	11.7500	11.1838	104.7300	103.6002	100.5059	850,000.00
IFB 1/2019/25Yr		KE5000009760	25-Mar-19	22-Feb-44	8,302	16,828.65	Fixed	12.2000	11.6000	106.6702	104.3240	101.2033	1,100,000.00
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	47,210	74,397.29	Fixed	10.8500	11.1900	100.0357	98.5751	100.5371	1,000,000.00
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	47,210	74,397.29	Fixed	10.8500	10.2200	104.0945	102.6339	100.5371	5,000,000.00
IFB 1/2020/11Yr		KE6000008545	24-Aug-20	11-Aug-31	48,071	78,639.89	Fixed	10.9000	10.3600	105.6489	102.7145	99.8380	4,500,000.00
IFB 1/2020/11Yr		KE6000008545	24-Aug-20	11-Aug-31	48,071	78,639.89	Fixed	10.9000	10.2700	106.1177	103.1831	99.8380	2,500,000.00
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	50,045	81,052.52	Fixed	12.2570	12.2400	104.3071	100.0643	102.7956	15,000,000.00
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	50,850	81,941.63	Fixed	12.6670	12.5300	102.5124	100.8072	103.3413	5,000,000.00
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	50,850	81,941.63	Fixed	12.6670	12.1000	105.2408	103.5354	103.3413	2,000,000.00
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	50,850	81,941.63	Fixed	12.6670	12.0000	105.8918	104.1866	103.3413	3,500,000.00
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	50,850	81,941.63	Fixed	12.6670	12.0000	105.8598	104.1546	103.3413	1,500,000.00
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	50,850	81,941.63	Fixed	12.6670	11.8600	106.8145	105.1093	103.3413	1,000,000.00
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	50,850	81,941.63	Fixed	12.6670	11.7100	107.8174	106.1122	103.3413	2,700,000.00
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	50,850	81,941.63	Fixed	12.6670	11.6300	106.3585	106.6533	103.3413	10,000,000.00
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	50,850	81,941.63	Fixed	12.6670	11.3060	110.5949	108.8897	103.3413	4,700,000.00
CORPORATE BONDS													
EABL FIXED MEDIUM TERM NOTE													
EABB.BO.28/03/22-0052-14.17		KE5000007103	03-Apr-17	28-Mar-22	301	6,000.00	FIXED	14.1700				99.2915	
CHASE BANK FIXED MEDIUM TER S													
CHBI.BO.02/06/21-0944-13.5		KE5000002104	10-Jun-15	02-Jun-22	367	4,622.40	FIXED	13.2500				100.0000	
REAL PEOPLE MEDIUM TERM NOTE													
RPM0.BO.06/08/18-0046-13.65		KE5000002096	10-Aug-15	30-Jun-21	30	1,301.10	T.B (91) + 1.00%					90.0000	
RPM0.BO.05/08/20-0047-13.65		KE5000003102	10-Aug-15	24-Jul-28	2,611	1,301.10	T.B (91) + 1.00%					101.5187	
ACORN GREEN BOND MEDIUM TERM NOTE													
ACORN FIG		KE6000007093	08-Nov-19	08-Nov-24	1,257	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	926	2,603.30	FIXED	12.5000				73.1357	
CENTUM REAL ESTATE - ZERO COUPON EQUITY LINKED		KE7000002854	16-Dec-20	13-Dec-23	926	2,603.30	FIXED	12.0000				-	

Turnover in Bonds	
Today	Previous
6,268,100,000	6,117,350,000

Total Deals	
Today	Previous
110	112

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.