

NSE nairobi securities exchange BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE												October 8, 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												
TWO YEAR BONDS												
FXD 1/2021/2Yr		KE7000002217	11-Jan-21	09-Jan-23	458	55,860.26	Fixed	9.4860			101.0304	
FIVE YEAR BONDS												
FXD 1/2017/5Yr		KE5000007434	28-Aug-17	22-Aug-22	318	29,599.15	Fixed	12.4650			102.9054	
FXD 2/2017/5Yr		KE5000007764	23-Oct-17	17-Oct-22	374	20,712.10	Fixed	12.5170			104.6245	
FXD 1/2018/5Yr		KE5000008218	26-Mar-18	20-Mar-23	528	30,795.55	Fixed	12.2990			105.0761	
FXD 1/2019/5Yr		KE5000009547	25-Feb-19	19-Feb-24	864	65,082.22	Fixed	11.3040			103.7160	
FXD 2/2019/5Yr		KE6000001096	13-May-19	06-May-24	941	39,201.40	Fixed	10.8720			102.5709	
FXD 3/2019/5Yr		KE6000005766	16-Dec-19	09-Dec-24	1,158	45,012.60	Fixed	11.4920			104.2368	
FXD1/2020/5Yr		KE6000008547	11-May-20	05-May-25	1,305	30,121.88	Fixed	11.6670			103.7964	
TEN YEAR BONDS												
FXD 1/2012/10Yr	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	248	35,273.70	Fixed	12.7050			104.0596	
FXD 1/2013/10Yr	(Re-opened)	KE2000006037	01-Jul-13	19-Jun-23	619	39,248.20	Fixed	12.3710			105.2025	
FXD 1/2014/10Yr	(Re-opened)	KE3000008890	25-May-15	15-Jan-24	829	35,852.15	Fixed	12.1800			105.1840	
FXD 1/2016/10Yr		KE5000006329	29-Aug-16	17-Aug-26	1,774	18,306.45	Fixed	15.0390	11.5089	114.7547	112.8542	67,000,000
FXD 1/2017/10Yr		KE5000007327	31-Jul-17	19-Jul-27	2,110	35,174.40	Fixed	12.9660	11.6000	108.2426	105.6067	100,000,000
FXD 1/2017/10Yr		KE5000007327	31-Jul-17	19-Jul-27	2,110	35,174.40	Fixed	12.9660	11.4000	109.1055	106.4696	100,000,000
FXD 1/2018/10Yr		KE5000008762	27-Aug-18	14-Aug-28	2,502	40,584.60	Fixed	12.6860			110.3401	
FXD 2/2018/10Yr		KE5000009216	17-Dec-18	04-Dec-28	2,614	54,034.49	Fixed	12.5020			102.4860	
FXD 1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	2,684	67,555.29	Fixed	12.4380			102.0392	
FXD 2/2019/10Yr		KE5000009877	15-Apr-19	02-Apr-29	2,733	51,325.00	Fixed	12.3000			101.1885	
FXD 3/2019/10Yr		KE6000004876	19-Aug-19	06-Aug-29	2,859	45,005.05	Fixed	11.5170			96.3306	
FXD 4/2019/10Yr		KE6000005659	25-Nov-19	12-Nov-29	2,957	69,222.44	Fixed	12.2800			101.0082	
FIFTEEN YEAR BONDS												
FXD1/2007/15Yr		KE1000001345	26-Mar-07	07-Mar-22	150	3,654.60	Fixed	14.5000			104.2729	
FXD2/2007/15Yr		KE1000001352	25-Jun-07	06-Jun-22	241	32,682.60	Fixed	13.5000			103.1362	
FXD3/2007/15Yr	(Re-opened)	KE1000001360	26-Nov-07	07-Nov-22	395	32,958.10	Fixed	12.5000			103.8929	
FXD1/2008/15Yr		KE1000001428	31-Mar-08	13-Mar-23	521	34,789.80	Fixed	12.5000			106.6192	
FXD1/2009/15Yr		KE4000003436	26-Oct-09	07-Oct-24	1,095	31,952.45	Fixed	12.5000			106.5274	
FXD1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	1,249	27,693.90	Fixed	10.2500			101.0039	
FXD2/2010/15Yr	(Re-opened)	KE2000001558	25-Apr-11	08-Dec-25	1,522	24,532.51	Fixed	9.0000			94.7055	
FXD1/2012/15Yr		KE4000003675	24-Sep-12	06-Sep-27	2,183	81,551.44	Fixed	11.0000			98.5016	
FXD1/2013/15Yr	(Re-opened)	KE4000003790	25-Feb-13	07-Feb-28	2,313	49,124.18	Fixed	11.2500			97.9867	
FXD2/2013/15Yr		KE4000003808	29-Apr-13	10-Apr-28	2,376	66,103.06	Fixed	12.0000			101.5569	
FXD1/2018/15Yr		KE5000008432	28-May-18	09-May-33	4,231	76,457.90	Fixed	12.6500			100.8629	
FXD2/2018/15Yr		KE5000008879	22-Oct-18	03-Oct-33	4,378	29,064.35	Fixed	12.7500			101.1962	
FXD1/2019/15Yr		KE5000009430	28-Jan-19	09-Jan-34	4,476	80,809.08	Fixed	12.8570			103.7405	
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	4,581	64,147.57	Fixed	12.7340			100.4265	
FXD3/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	4,658	50,552.95	Fixed	12.3400			97.9528	
FXD1/2020/15Yr		KE6000007218	25-Feb-20	05-Feb-35	4,868	50,893.00	Fixed	12.7560			100.8110	
TWENTY YEAR BOND												
FXD1/2008/20Yr	(Re-opened)	KE1000001493	30-Jun-08	05-Jun-28	2,432	38,145.10	Fixed	13.7500			108.4854	
FXD1/2011/20Yr	(Re-opened)	KE2000002176	30-May-11	05-May-31	3,496	33,822.97	Fixed	10.0000			86.9701	
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	01-Nov-32	4,042	56,884.79	Fixed	12.0000			98.1777	
FXD1/2016/20Yr		KE5000006543	26-Sep-16	01-Sep-36	5,442	12,761.20	Fixed	14.0000			97.0053	
FXD1/2018/20Yr		KE5000008325	26-Mar-18	01-Mar-38	5,988	59,078.29	Fixed	13.2000			100.6122	
FXD2/2018/20Yr		KE5000008655	30-Jul-18	05-Jul-38	6,114	88,905.11	Fixed	13.2000			101.9944	
FXD1/2019/20Yr		KE5000009984	15-Apr-19	21-Mar-39	6,373	66,006.45	Fixed	12.8730			97.9666	
FXD1/2021/20Yr		KE7000005210	16-Aug-21	22-Jul-41	7,251	39,539.41	Fixed	13.4440			100.2602	
TWENTY FIVE YEAR BOND												
FXD1/2010/25Yr	(Re-opened)	KE4000003089	28-Jun-10	28-May-35	4,980	20,192.50	Fixed	11.2500			96.2600	
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	7,899	86,258.15	Fixed	13.4000			105.8520	
FXD1/2021/25Yr		KE7000003652	10-May-21	09-Apr-46	8,949	14,246.10	Fixed	13.9240			103.2678	
THIRTY YEAR BOND												
SDB 1/2011/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,045	28,144.70	Fixed	12.0000			91.1930	
INFRASTRUCTURE BONDS												
IFB 2/2009/12Yr		KE4000003204	07-Dec-09	22-Nov-21	45	5,388.33	Fixed	12.0000			101.5126	
IFB 1/2011/12Yr		KE2000002242	03-Oct-11	18-Sep-23	710	11,735.50	Fixed	12.0000			105.7745	
IFB 1/2011/12Yr		KE3000008130	30-Sep-13	15-Sep-25	1,462	16,060.21	Fixed	11.0000			105.5650	
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	1,854	27,045.95	Fixed	11.0000			103.8757	
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	02-Dec-24	1,151	25,119.55	Fixed	11.0000			102.0264	
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	1,984	51,192.20	Fixed	11.0000			105.0781	
IFB 1/2016/9Yr		KE5000004654	23-May-16	12-May-25	1,312	28,035.40	Fixed	12.5000			109.0230	
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	06-Oct-31	3,674	40,029.65	Fixed	12.0000			105.1908	
IFB 1/2017/12Yr		KE5000006980	27-Feb-17	12-Feb-29	2,684	14,330.40	Fixed	12.5000			109.2570	
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	18-Nov-24	1,137	41,469.45	Fixed	12.5000			106.3432	
IFB 1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,112	41,184.80	Fixed	12.5000			106.2897	
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,226	36,787.30	Fixed	11.9500			105.0157	
IFB 1/2019/25Yr		KE5000009760	25-Mar-19	22-Feb-44	8,172	16,828.65	Fixed	12.2000			96.7988	
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	5,113	71,028.55	Fixed	11.7500			98.5189	
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	2,733	74,397.29	Fixed	10.8500			100.3888	
IFB 1/2020/6Yr		KE6000008653	03-Jun-20	25-May-26	1,690	19,275.46	Fixed	10.2000			103.7535	
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,618	78,639.89	Fixed	10.9000	10.0000	105.8385	104.4610	100,000,000
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	5,568	81,052.52	Fixed	12.2570			99.7008	
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	6,373	81,941.63	Fixed	12.6670			103.1969	
IFB 1/2021/21Yr		KE7000005327	13-Sep-21	18-Aug-42	7,643	106,752.53	Fixed	12.7370	12.5500	102.0613	101.1865	140,000,000
IFB 1/2021/21Yr		KE7000005327	13-Sep-21	18-Aug-42	7,643	106,752.53	Fixed	12.7370	12.5000	102.3888	102.1752	330,000,000
IFB 1/2021/21Yr		KE7000005327	13-Sep-21	18-Aug-42	7,643	106,752.53	Fixed	12.7370	12.4500	102.7181	102.1752	200,000,000
IFB 1/2021/21Yr		KE7000005327	13-Sep-21	18-Aug-42	7,643	106,752.53	Fixed	12.7370	12.4000	103.0491	102.1743	63,000,000
BONDS SELL/BUY BACK TRANSACTIONS												
FXD 1/2017/10Yr		KE5000007327	31-Jul-17	19-Jul-27	2,110	35,174.40	Fixed	12.9660	11.3900	109.1489	106.	