

NSE naïrobi securities exchange BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE													October 29, 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	437	55,860.26	Fixed	9.4860			101.0304		
FIVE YEAR BONDS													
FXD 1/2017/5Yr		KE5000007434	28-Aug-17	22-Aug-22	297	29,599.15	Fixed	12.4650			102.9054		
FXD 2/2017/5Yr		KE5000007764	23-Oct-17	17-Oct-22	353	20,712.10	Fixed	12.5170			104.6245		
FXD 1/2018/5Yr		KE5000008218	26-Mar-18	20-Mar-23	507	30,795.55	Fixed	12.2990			105.0761		
FXD 1/2019/5Yr		KE5000009547	25-Feb-19	19-Feb-24	843	65,082.22	Fixed	11.3040			103.7160		
FXD 2/2019/5Yr		KE6000001096	13-May-19	06-May-24	920	39,201.40	Fixed	10.8720			102.5709		
FXD 3/2019/5Yr		KE6000005766	16-Dec-19	09-Dec-24	1,137	45,012.60	Fixed	11.4920			104.2368		
FXD1/2020/5Yr		KE6000008547	11-May-20	05-May-25	1,284	30,121.88	Fixed	11.6670			103.7964		
TEN YEAR BONDS													
FXD 1/2012/10Yr	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	227	35,273.70	Fixed	12.7050			102.5982		
FXD 1/2013/10Yr	(Re-opened)	KE2000006037	01-Jul-13	19-Jun-23	598	39,248.20	Fixed	12.3710			104.1580		
FXD 1/2014/10Yr	(Re-opened)	KE3000008890	25-May-15	15-Jan-24	808	35,852.15	Fixed	12.1800			104.9572		
FXD 1/2016/10Yr		KE5000006329	29-Aug-16	17-Aug-26	1,753	18,306.45	Fixed	15.0390			115.5750		
FXD 1/2017/10Yr		KE5000007327	31-Jul-17	19-Jul-27	2,089	35,174.40	Fixed	12.9660			106.6270		
FXD 1/2018/10Yr		KE5000008762	27-Aug-18	14-Aug-28	2,481	40,584.60	Fixed	12.6860			104.0523		
FXD 2/2018/10Yr		KE5000009216	17-Dec-18	04-Dec-28	2,593	54,034.49	Fixed	12.9520			102.4860		
FXD 1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	2,663	67,555.29	Fixed	12.4380			102.0392		
FXD 2/2019/10Yr		KE5000009877	15-Apr-19	02-Apr-29	2,712	51,325.00	Fixed	12.3000			101.2108		
FXD 3/2019/10Yr		KE6000004876	19-Aug-19	06-Aug-29	2,838	45,005.05	Fixed	11.5170			96.3306		
FXD 4/2019/10Yr		KE6000005659	25-Nov-19	12-Nov-29	2,936	69,222.44	Fixed	12.2800			101.0082		
FIFTEEN YEAR BONDS													
FXD1/2007/15Yr		KE1000001345	26-Mar-07	07-Mar-22	129	3,654.60	Fixed	14.5000			104.2729		
FXD2/2007/15Yr		KE1000001352	25-Jun-07	06-Jun-22	220	32,682.60	Fixed	13.5000			103.5323		
FXD3/2007/15Yr	(Re-opened)	KE1000001360	26-Nov-07	07-Nov-22	374	32,958.10	Fixed	12.5000			102.7924		
FXD1/2008/15Yr		KE1000001428	31-Mar-08	13-Mar-23	500	34,789.80	Fixed	12.5000			104.2085		
FXD1/2009/15Yr		KE4000003436	26-Oct-09	07-Oct-24	1,074	31,952.45	Fixed	12.5000	10.0500	106.7290	106.5274	100,000,000	
FXD1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	1,228	27,693.90	Fixed	10.2500			100.5376		
FXD2/2010/15Yr	(Re-opened)	KE2000001558	25-Apr-11	08-Dec-25	1,501	24,532.51	Fixed	9.0000			94.7055		
FXD1/2012/15Yr		KE4000003676	24-Sep-12	06-Sep-27	2,183	81,551.44	Fixed	11.0000			97.8054		
FXD1/2013/15Yr	(Re-opened)	KE4000003790	25-Feb-13	07-Feb-28	2,292	72,000.81	Fixed	11.2500	11.9000	99.4237	97.1366	400,000,000	
FXD1/2013/15Yr	(Re-opened)	KE4000003790	25-Feb-13	07-Feb-28	2,292	72,000.81	Fixed	11.2500	11.6000	100.7150	98.4279	97.5640	300,000,000
FXD2/2013/15Yr		KE4000003808	29-Apr-13	10-Apr-28	2,355	66,103.06	Fixed	12.0000			100.4367		
FXD1/2018/15Yr		KE5000008432	28-May-18	09-May-33	4,210	76,457.90	Fixed	12.6500			100.8629		
FXD2/2018/15Yr		KE5000008879	22-Oct-18	03-Oct-33	4,357	29,064.35	Fixed	12.7500			101.1962		
FXD1/2019/15Yr		KE50000009430	28-Jan-19	09-Jan-34	4,455	80,809.08	Fixed	12.8570			102.9830		
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	4,560	64,147.57	Fixed	12.7340			104.0262		
FXD3/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	4,637	53,820.24	Fixed	12.3400			100.2082		
FXD1/2020/15Yr		KE6000007218	25-Feb-20	05-Feb-35	4,847	50,893.00	Fixed	12.7560	12.4330	104.3800	102.0321	100,000,000	
TWENTY YEAR BOND													
FXD1/2008/20Yr	(Re-opened)	KE1000001493	30-Jun-08	05-Jun-28	2,411	38,145.10	Fixed	13.7500			108.3422		
FXD1/2011/20Yr	(Re-opened)	KE2000002176	30-May-11	05-May-31	3,475	33,822.97	Fixed	10.0000			87.5028		
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	01-Nov-32	4,021	56,884.79	Fixed	12.0000			98.1630		
FXD1/2016/20Yr		KE5000006543	26-Sep-16	01-Sep-36	5,421	12,761.20	Fixed	14.0000			97.0053		
FXD1/2018/20Yr		KE5000008325	26-Mar-18	01-Mar-38	5,967	59,078.29	Fixed	13.2000	13.1250	101.8795	100.4652	100,000,000	
FXD2/2018/20Yr		KE5000008655	30-Jul-18	05-Jul-38	6,093	88,905.11	Fixed	13.2000			101.9944		
FXD1/2019/20Yr		KE5000009984	15-Apr-19	21-Mar-39	6,352	66,006.45	Fixed	12.8730	13.1800	98.5403	97.9037	150,000,000	
FXD1/2021/20Yr		KE7000005210	16-Aug-21	22-Jul-41	7,251	39,539.41	Fixed	13.4440	13.3500	103.3304	100.5973	100,000,000	
TWENTY FIVE YEAR BOND													
FXD1/2010/25Yr	(Re-opened)	KE4000003089	28-Jun-10	28-May-35	4,959	20,192.50	Fixed	11.2500			96.2600		
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	7,878	86,258.15	Fixed	13.4000	13.4500	104.3915	99.6058	100,000,000	
FXD1/2021/25Yr		KE7000003652	10-May-21	09-Apr-46	8,928	67,827.38	Fixed	13.9240	13.6555	108.4566	101.8771	100,000,000	
FXD1/2021/25Yr		KE7000003652	10-May-21	09-Apr-46	8,928	67,827.38	Fixed	13.9240	13.6000	108.8553	102.2758	101.9155	450,000,000
THIRTY YEAR BOND													
SDB 1/2011/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,024	28,144.70	Fixed	12.0000			90.8334		
INFRASTRUCTURE BONDS													
IFB 2/2009/12Yr		KE4000003204	07-Dec-09	22-Nov-21	24	5,388.33	Fixed	12.0000			100.2999		
IFB 1/2011/12Yr		KE2000002242	03-Oct-11	18-Sep-23	689	11,735.50	Fixed	12.0000			105.7745		
IFB 1/2013/12Yr		KE3000001130	30-Sep-13	15-Sep-25	1,462	16,060.21	Fixed	11.0000	10.1000	103.9947	102.8161	385,728,000	
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	1,130	25,119.55	Fixed	11.0000			103.4643		
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	1,963	51,192.20	Fixed	11.0000			105.0781		
IFB 1/2016/9Yr		KE5000004654	23-May-16	12-May-25	1,291	28,035.40	Fixed	12.5000			107.8261		
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	06-Oct-31	3,674	30,004.70	Fixed	12.0000			105.1908		
IFB 1/2017/12Yr		KE5000006980	27-Feb-17	12-Feb-29	2,663	14,330.40	Fixed	12.5000			109.2570		
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	18-Nov-24	1,116	41,469.45	Fixed	12.5000			106.3432		
IFB 1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,091	41,184.80	Fixed	12.5000			103.1918		
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,205	36,787.30	Fixed	11.9500			105.0157		
IFB 1/2019/25Yr		KE5000009760	25-Mar-19	22-Feb-44	8,151	16,828.65	Fixed	12.2000			96.7988		
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	5,092	71,028.55	Fixed	11.7500	11.4600	101.9253	101.7962	87,400,000	
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	2,712	74,397.29	Fixed	10.8500			101.4751		
IFB 1/2020/6Yr		KE6000008653	03-Jun-20	25-May-26	1,669	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			102.2635		
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	5,547	81,052.52	Fixed	12.2570			98.8130		
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	6,352	81,941.63	Fixed	12.6670			100.6458		
IFB 1/2021/21Yr		KE7000005327	13-Sep-21	18-Aug-42	7,643	106,752.53	Fixed	12.7370	12.63				

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.

Turnover in Bonds	
Today	Previous
3,002,778,000	6,098,800,000

Total Deals	
Today	Previous
148	144