nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

December 6, 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													December 6, 2021
TWO YEAR BONDS													
FXD 1/2021/2Yr		KE7000002217	11-Jan-21	09-Jan-23	399	55,860.26	Fixed	9.4860				101.0304	
FIVE YEAR BONDS													
FXD 1/2017/5Yr		KE5000007434	28-Aug-17	22-Aug-22	259	29,599.15	Fixed	12.4650				102.9054	
FXD 2/2017/5Yr		KE5000007764	23-Oct-17	17-Oct-22	315	20,712.10	Fixed	12.5170				104.6245	
FXD 1/2018/5Yr		KE5000008218	26-Mar-18	20-Mar-23	469	30,795.55	Fixed	12.2990				103.6180	
FXD 1/2019/5Yr		KE5000009547	25-Feb-19	19-Feb-24	805	65,062.22	Fixed	11.3040				103.7160	
FXD 2/2019/5Yr		KE6000001096	13-May-19	06-May-24	882	39,201.40	Fixed	10.8720				102.3712	
FXD 3/2019/5Yr		KE6000005766	16-Dec-19	09-Dec-24	1,099	45,012.60	Fixed	11.4920				104.2368	
FXD1/2020/5Yr		KE6000008547	11-May-20	05-May-25	1,246	30,121.88	Fixed	11.6670				103.7964	
FXD1/2021/5Yr		KE7000006655	15-Nov-21	09-Nov-26	1,799	53,661.88	Fixed	11.2770				99.8087	
TEN YEAR BONDS													
FXD 1/2012/10Yr	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	189	35,273.70	Fixed	12.7050				102.5982	
FXD 1/2013/10Yr	(Re-opened)	KE2000006037	01-Jul-13	19-Jun-23	560	39,248.20	Fixed	12.3710				103.3135	
FXD 1/2014/10Yr	(Re-opened)	KE3000008890	25-May-15	15-Jan-24	770	35,852.15	Fixed	12.1800				104.6671	
FXD 1/2016/10Yr		KE5000006329	29-Aug-16	17-Aug-26	1,715	18,306.45	Fixed	15.0390				114.5692	
FXD 1/2017/10Yr		KE5000007327	31-Jul-17	19-Jul-27	2,051	35,174.40	Fixed	12.9660				106.4089	
FXD 1/2018/10Yr		KE5000008762	27-Aug-18	14-Aug-28	2,443	40,584.60	Fixed	12.6860				101.6871	
FXD 2/2018/10Yr		KE5000009216	17-Dec-18	04-Dec-28	2,555	54,034.49	Fixed	12.9020				101.1492	
FXD 1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	2,625	67,555.29	Fixed	12.4380	12.0000	105.6185	102.0306	101.9119	200,000,000
FXD 2/2019/10Yr		KE5000009877	15-Apr-19	02-Apr-29	2,674	51,325.00	Fixed	12.3000				100.5555	
FXD 3/2019/10Yr		KE6000004876	19-Aug-19	06-Aug-29	2,800	45,005.05	Fixed	11.5170				100.2983	
FXD 4/2019/10Yr		KE6000005659	25-Nov-19	12-Nov-29	2,898	69,222.44	Fixed	12.2800				100.6111	
FIFTEEN YEAR BONDS													
FXD1/2007/15Yr		KE1000001345	26-Mar-07	07-Mar-22	91	3,654.60	Fixed	14.5000				104.2729	
FXD2/2007/15Yr		KE1000001352	25-Jun-07	06-Jun-22	182	32,682.60	Fixed	13.9000				103.5323	
FXD3/2007/15Yr	(Re-opened)	KE1000001360	26-Nov-07	07-Nov-22	336	32,958.10	Fixed	12.9000				103.1221	
FXD1/2008/15Yr		KE1000001428	31-Mar-08	13-Mar-23	462	34,799.80	Fixed	12.5000				104.2085	
FXD1/2009/15Yr		KE4000003436	26-Oct-09	07-Oct-24	1,036	31,952.45	Fixed	12.5000				106.2125	
FXD1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	1,190	27,893.90	Fixed	10.2500				100.3932	
FXD2/2010/15Yr	(Re-opened)	KE4000001558	25-Apr-11	08-Dec-25	1,463	24,532.51	Fixed	9.0000				93.7446	
FXD1/2012/15Yr		KE4000003675	24-Sep-12	06-Sep-27	2,183	81,551.44	Fixed	11.0000	11.8000	99.2187	96.6802	97.4856	170,000,000
FXD1/2013/15Yr	(Re-opened)	KE4000003790	25-Feb-13	07-Feb-28	2,254	72,000.81	Fixed	11.2500				97.1401	
FXD2/2013/15Yr		KE4000003908	29-Apr-13	10-Apr-28	2,317	66,103.08	Fixed	12.0000				99.5345	
FXD1/2018/15Yr		KE5000008432	28-May-18	09-May-33	4,172	76,457.90	Fixed	12.6500				100.8629	
FXD2/2018/15Yr		KE5000008879	22-Oct-18	03-Oct-33	4,319	29,064.35	Fixed	12.7500				101.1962	
FXD1/2019/15Yr		KE5000009430	28-Jan-19	09-Jan-34	4,417	80,809.08	Fixed	12.8570				102.9830	
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	4,522	64,147.57	Fixed	12.7340				101.1240	
FXD3/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	4,599	53,820.24	Fixed	12.3400				100.2082	
FXD1/2020/15Yr		KE6000007218	25-Feb-20	05-Feb-35	4,809	50,883.00	Fixed	12.7560				102.0321	
TWENTY YEAR BOND													
FXD1/2008/20Yr	(Re-opened)	KE1000001493	30-Jun-08	05-Jun-28	2,373	38,145.10	Fixed	13.7500				107.7700	
FXD1/2011/20Yr	(Re-opened)	KE2000002176	30-May-11	05-May-31	3,437	33,822.97	Fixed	10.0000				92.9882	
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	01-Nov-32	3,983	56,884.79	Fixed	12.0000				97.7132	
FXD1/2016/20Yr		KE5000006543	26-Sep-16	01-Sep-36	5,383	12,761.20	Fixed	14.0000				97.0053	
FXD1/2018/20Yr		KE5000008325	26-Mar-18	01-Mar-38	5,929	59,078.29	Fixed	13.2000				100.4652	
FXD2/2018/20Yr		KE5000008655	30-Jul-18	05-Jul-38	6,055	88,905.11	Fixed	13.2000				101.8474	
FXD1/2019/20Yr		KE5000009984	15-Apr-19	21-Mar-39	6,314	66,006.45	Fixed	12.8730	13.1157	100.2912	98.3107	96.1141	100,000,000
FXD1/2019/20Yr		KE5000009984	15-Apr-19	21-Mar-39	6,314	66,006.45	Fixed	12.8730	13.0375	100.8167	98.8362	96.1141	150,000,000
FXD1/2019/20Yr		KE5000009984	15-Apr-19	21-Mar-39	6,314	66,006.45	Fixed	12.8730	12.7600	102.7202	100.7397	96.1141	78,000,000
FXD1/2021/20Yr		KE7000005210	16-Aug-21	22-Jul-41	7,251	39,539.41	Fixed	13.4440				100.5267	
FXD1/2021/20Yr		KE7000005210	16-Aug-21	22-Jul-41	7,251	39,539.41	Fixed	13.4440				100.5861	
TWENTY FIVE YEAR BOND													
FXD1/2010/25Yr	(Re-opened)	KE4000003089	28-Jun-10	28-May-35	4,921	20,192.50	Fixed	11.2500				96.2600	
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	7,840	86,258.15	Fixed	13.4000	13.3000	106.8741	100.6895	100.0988	212,250,000
FXD1/2021/25Yr		KE7000003652	10-May-21	09-Apr-46	8,890	67,827.38	Fixed	13.9240	13.6150	103.2201	102.1490	102.2223	55,000,000
THIRTY YEAR BOND													
SOB 1/2011/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	6,986	28,144.70	Fixed	12.0000				90.8334	
INFRASTRUCTURE BONDS													
IFB 1/2021/12Yr		KE2000002242	03-Oct-11	18-Sep-23	651	11,735.50	Fixed	12.0000				103.2469	
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	1,462	16,060.21	Fixed	11.0000				102.8038	
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		KE6000004100	14-Dec-15	02-Dec-24	1,092	25,119.55	Fixed	11.0000				103.4643	
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	1,925	51,192.20	Fixed	11.0000				105.0781	
IFB 1/2016/9Yr		KE5000004654	23-May-16	12-May-25	1,253	28,035.40	Fixed	12.5000				107.5919	
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	06-Oct-31	3,674	30,004.70	Fixed	12.0000				104.3892	
IFB 1/2017/12Yr		KE5000006980	27-Feb-17	12-Feb-29	2,625	14,330.40	Fixed	12.5000				109.2570	
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	18-Nov-24	1,078	41,469.45	Fixed	12.5000				104.3281	
IFB 1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,053	41,194.80	Fixed	12.5000				103.1918	
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,167	36,787.30	Fixed	11.9500				105.0157	
IFB 1/2019/25Yr		KE5000009760	25-Mar-19	22-Feb-44	8,113	16,828.65	Fixed	12.2000				96.7988	
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	5,054	71,028.55	Fixed	11.7500				100.4629	
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	2,674	74,397.29	Fixed	10.8500	11.0000	101.0617	99.3925	102.9851	300,000,000
IFB 1/2020/6Yr		KE6000008653	03-Jun-20	25-May-26	1,631	19,275.46	Fixed	10.2000				101.2342	
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,618	78,639.89	Fixed	10.9000	11.7500	99.1777	96.0335	98.0841	500,000,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,618	78,639.89	Fixed	10.9000	11.7000	99.4028	96.2586	98.0841	200,000,000
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	5,509	81,052.52	Fixed	12.2570				99.5595	
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	6,314	81,941.63	Fixed	12.6670				102.1996	
IFB 1/2021/13Yr		KE7000005327	13-Sep-21	18-Aug-42	7,643	106,752.53	Fixed	12.7370	12.5500	104.0949	101.1556	104.7716	100,000,000
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	2,625	67,555.29	Fixed	12.4380	12.6100	102.7421	99.1542	101.9119	1,000,000
FXD 1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	2,625	67,555.29	Fixed	12.4380	11.4567	108.2753	104.6874	101.9119	2,500,000
FXD1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	1,190	27,893.90	Fixed	10.2500	10.9900	100.3440	97.9786	100.3932	1,000,000
FXD1/2012/15Yr		KE4000003675	24-Sep-12	06-Sep-27	2,183	81,551.44	Fixed	11.0000	11.7266	99.5141	96.9756	97.4856	4,550,000
FXD1/2020/15Yr		KE6000007218	25-Feb-20	05-Feb-35	4,809	50,883.00	Fixed	12.7560	13.1500	101.1907	97.5111	102.0321	20,000,000
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	01-Nov-32	3,983	56,884.79	Fixed	12.0000	12.7700	96.1998	95.5075	97.7132	500,000
FXD1/2016/20Yr		KE5000006543	26-Sep-16	01-Sep-36	5,383	12,761.20	Fixed	14.0000	12.8900	110.1619	107.2004	97.0053	1,700,000
FXD2/2018/20Yr		KE5000008655	30-Jul-18	05-Jul-38	6,055	88,905.11	Fixed	13.2000	13.0200	105.9948	101.1717	101.8474	2,000,000
FXD1/2019/20Yr		KE5000009984	15-Apr-19	21-Mar-39	6,314	66,006.45	Fixed	12.8730	13.1800	99.8621	97.8816	96.1141	1,000,000
IFB 1/2017/12Yr		KE5000006980	27-Feb-17	12-Feb-29	2,625	14,330.40	Fixed	12.5000	13.9000	99.6156	96.2098	109.2570	1,000,000
IFB 1/2017/12Yr		KE5000006980	27-Feb-17	12-Feb-29	2,625	14,330.40	Fixed	12.5000	11.3300	106.9067	103.3009	109.2570	1,000,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	5,054	71,028.55	Fixed	11.7500	12.5700	96.5052	95.1494	100.4629	4,700,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	5,054	71,028.55	Fixed	11.7500	11.5500	102.5569	101.2011	100.4629	7,200,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	5,054	71,028.55	Fixed	11.7500	11.5100	102.8057	101.4499	100.4629	5,000,000
IFB 1/2019/25Yr		KE5000009760	25-Mar-19	22-Feb-44	8,113	16,828.65	Fixed	12.2000	12.0047	103.9096	101.3288	96.7988	2,500,000
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	2,674	74,397.29	Fixed	10.8500	11.8600	98.5778	96.9086	102.9851	1,000,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,618	78,639.89	Fixed	10.9000	10.7700	103.7303	100.5861	98.0841	3,400,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,618	78,639.89	Fixed	10.9000	10.7438	103.8562	100.6820	98.0841	12,000,000
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	5,509	81,052.52	Fixed	12.2570	12.3750	103.7456	99.2671	99.5595	1,000,000
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	5,509	81,052.52	Fixed	12.2570	11.9978	106.0000	101.5215	99.5595	1,500,000
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	6,314	81,941.63	Fixed	12.6670	12.9000	102.9197	100.9709	102.1996	7,600,000
IFB 1/2021/13Yr		KE7000005327	13-Sep-21	18-Aug-42	7,643	106,752.53	Fixed	12.7370	12.6000	103.7706	100.8313	104.7716	20,000,000
IFB 1/2021/13Yr		KE7000005327	13-Sep-21	18-Aug-42	7,643	106,752.53	Fixed	12.7370	12.5160	104.3164	101.3771	104.7716	1,000,000
IFB 1/2021/13Yr		KE7000005327	13-Sep-21	18-Aug-42	7,643	106,752.53	Fixed	12.7370	12.4190	104.9529	102.0136	104.7716	500,000
IFB 1/2021/13Yr		KE7000005327	13-Sep-21	18-Aug-42	7,643	106,752.53	Fixed	12.7370	12.4000	105.0783	102.1390	104.7716	500,000
IFB 1/2021/13Yr		KE7000005327	13-Sep-21	18-Aug-42	7,643	106,752.53	Fixed	12.7370	12.3160	105.6358	102.6965	104.7716	1,000,000
IFB 1/2021/13Yr		KE7000005327	13-Sep-21	18-Aug-42	7,643	106,752.53	Fixed	12.7370	12.2500	106.1120	103.1377	104.7716	1,000,000
IFB 1/2021/13Yr		KE7000005327	13-Sep-21	18-Aug-42	7,643	106,752.53	Fixed	12.7370	12.1500	106.7523	103.8130	104.7716	1,000,000
IFB 1/2021/13Yr		KE7000005327	13-Sep-21	18-Aug-42	7,643	106,752.53	Fixed	12.7370	12.0200	107.6406	104.7013	104.7716	100,000
IFB 1/2021/13Yr		KE7000005327	13-Sep-21	18-Aug-42	7,643	106,752.53	Fixed	12.7370	12.0050	107.7439	104.8046	104.7716	2,500,000
IFB 1/2021/13Yr		KE7000005327	13-Sep-21	18-Aug-42	7,643	106,752.53	Fixed	12.7370	11.9000	111.3203	108.3810	104.7716	4,900,000
CORPORATE BONDS													
CHASE BANK FIXED MEDIUM TERM S													
CHBD.BD.02/06/22-2044-13.5		KE5000002104	10-Jun-15	02-Jun-22	178	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	28-Feb-22	84	267.10	VARIABLE	T.B (91) + 1.00%				90.0000	
RPBD.BD.03/08/20-0047-13.65		KE5000003102	10-Aug-15	24-Jul-28	2,422	1,036.00	VARIABLE	T.B (91) + 1.00%				101.5187	
ACORN GREEN BOND MEDIUM TERM NOTE													
ACORN FXD		KE6000007093	08-Nov-19	08-Nov-24	1,068	1,624.40	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	737	2,603.30	FIXED	12.5000				63.9989	
CENTUM REAL ESTATE - ZERO COUPON EQUITY LINKE		KE7000002654	16-Dec-20	13-Dec-23	737	354.60	FIXED	12.0000				-	
FAMILY BANK MEDIUM TERM NOTE													
FAMILY FXD		KE7000005095	25-Jun-21	18-Dec-26	1,838	3,999.00	FIXED	13.0000				99.9617	
FAMILY FLR		KE7000005103	25-Jun-21	18-Dec-26	1,838	1.00	VARIABLE	182-Day T-Bill +250bps				-	
EAST AFRICAN BREWERIES DOMESTIC MEDIUM TERM NOTE													
EABL DMT FXD		KE7000006549	29-Oct-21	29-Oct-26	1,788	11,000.00	FIXED	12.2500				99.9965	

Turnover in Bonds	
Today	Previous
2,179,500,000	894,300,000

Total Deals	
Today	Previous
63	74

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.