nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

December 23, 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 23, 2021
TWO YEAR BONDS													
FXD 1/2021/2Yr		KE7000022217	11-Jan-21	09-Jan-23	382	55,860.26	Fixed	9.4860				101.0304	
FIVE YEAR BONDS													
FXD 1/2017/5Yr		KE5000007434	28-Aug-17	22-Aug-22	242	29,599.15	Fixed	12.4650				102.9054	
FXD 2/2017/5Yr		KE5000007764	23-Oct-17	17-Oct-22	298	20,712.10	Fixed	12.5170				104.6245	
FXD 1/2018/5Yr		KE5000008218	26-Mar-18	20-Mar-23	452	30,795.55	Fixed	12.2990				103.6180	
FXD 1/2019/5Yr		KE5000009547	25-Feb-19	19-Feb-24	788	65,052.22	Fixed	11.3040				103.7160	
FXD 2/2019/5Yr		KE6000001096	13-May-19	06-May-24	865	39,201.40	Fixed	10.8720				102.3712	
FXD 3/2019/5Yr		KE6000005766	16-Dec-19	09-Dec-24	1,082	45,012.60	Fixed	11.4920				104.2368	
FXD1/2020/5Yr		KE6000008647	11-May-20	05-May-25	1,229	36,121.88	Fixed	11.6670				103.7964	
FXD1/2021/5Yr		KE7000006655	15-Nov-21	09-Nov-26	1,782	53,661.88	Fixed	11.2770	11.2500	101.2515	100.0742	99.7614	500,000,000
TEN YEAR BONDS													
FXD 1/2012/10Yr	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	172	35,273.70	Fixed	12.7050				102.5982	
FXD 1/2013/10Yr	(Re-opened)	KE2000006037	01-Jul-13	19-Jun-23	543	39,248.20	Fixed	12.3710				103.3135	
FXD 1/2014/10Yr	(Re-opened)	KE3000008890	25-May-15	15-Jan-24	753	35,852.15	Fixed	12.1800				104.6671	
FXD 1/2016/10Yr		KE5000006329	29-Aug-16	17-Aug-26	1,698	18,306.45	Fixed	15.0390				113.4613	
FXD 1/2017/10Yr		KE5000007327	31-Jul-17	19-Jul-27	2,034	35,174.40	Fixed	12.9660				105.9102	
FXD 1/2018/10Yr		KE5000008762	27-Aug-18	14-Aug-28	2,426	40,584.60	Fixed	12.6860				102.4752	
FXD 2/2018/10Yr		KE5000009216	17-Dec-18	04-Dec-28	2,538	54,034.49	Fixed	12.5020				101.1492	
FXD 1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	2,608	67,555.29	Fixed	12.4380				100.6028	
FXD 2/2019/10Yr		KE5000009877	15-Apr-19	02-Apr-29	2,657	51,325.00	Fixed	12.3050				100.5555	
FXD 3/2019/10Yr		KE6000004876	19-Aug-19	06-Aug-29	2,783	45,005.05	Fixed	11.5170				100.5020	
FXD 4/2019/10Yr		KE6000005659	25-Nov-19	12-Nov-29	2,881	89,484.96	Fixed	12.2800				100.6111	
FIFTEEN YEAR BONDS													
FXD1/2007/15Yr		KE1000001345	26-Mar-07	07-Mar-22	74	3,654.60	Fixed	14.5000				104.2729	
FXD2/2007/15Yr		KE1000001352	25-Jun-07	06-Jun-22	165	32,682.60	Fixed	13.5000				103.5323	
FXD3/2007/15Yr	(Re-opened)	KE1000001360	26-Nov-07	07-Nov-22	319	32,958.10	Fixed	12.5000				103.1221	
FXD1/2008/15Yr		KE1000001428	31-Mar-08	13-Mar-23	445	34,789.80	Fixed	12.5000				102.2284	
FXD1/2009/15Yr		KE4000003436	26-Oct-09	07-Oct-24	1,019	31,952.45	Fixed	12.5000	10.7626	106.5732	104.9683	106.2125	100,000,000
FXD1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	1,173	27,693.90	Fixed	10.2500				100.3932	
FXD2/2010/15Yr	(Re-opened)	KE2000001558	25-Apr-11	08-Dec-25	1,448	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				97.3880	
FXD1/2013/15Yr	(Re-opened)	KE4000003790	25-Feb-13	07-Feb-28	2,237	72,000.81	Fixed	11.2500				96.7685	
FXD2/2013/15Yr		KE4000003808	29-Apr-13	10-Apr-28	2,300	66,103.06	Fixed	12.0000				99.9599	
FXD1/2018/15Yr		KE5000008432	28-May-18	09-May-33	4,155	76,457.90	Fixed	12.6500				100.8629	
FXD2/2018/15Yr		KE5000008879	22-Oct-18	03-Oct-33	4,302	29,064.35	Fixed	12.7500				101.1962	
FXD1/2019/15Yr		KE5000009430	28-Jan-19	09-Jan-34	4,400	80,809.08	Fixed	12.6570				102.9830	
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	4,505	64,147.57	Fixed	12.7340				101.1240	
FXD3/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	4,582	53,820.24	Fixed	12.3400				100.2082	
FXD1/2020/15Yr		KE6000007218	25-Feb-20	05-Feb-35	4,792	50,883.00	Fixed	12.7560				100.2714	
TWENTY YEAR BOND													
FXD1/2008/20Yr	(Re-opened)	KE1000001493	30-Jun-08	05-Jun-28	2,356	38,145.10	Fixed	13.7500				107.7700	
FXD1/2011/20Yr	(Re-opened)	KE2000002176	30-May-11	05-May-31	3,420	33,822.97	Fixed	10.0000				92.9882	
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	01-Nov-32	3,966	56,884.79	Fixed	12.0000				97.0380	
FXD1/2016/20Yr		KE5000006543	26-Sep-16	01-Sep-36	5,366	12,761.20	Fixed	14.0000				97.0053	
FXD1/2018/20Yr		KE5000008325	26-Mar-18	01-Mar-38	5,912	76,643.27	Fixed	13.2000				98.7977	
FXD2/2018/20Yr		KE5000008655	30-Jul-18	05-Jul-38	6,038	88,905.11	Fixed	13.2000	13.4000	104.0894	98.8498	99.9685	300,000,000
FXD2/2018/20Yr		KE5000008655	30-Jul-18	05-Jul-38	6,038	88,905.11	Fixed	13.2000	13.3832	104.1991	98.7595	99.9685	150,000,000
FXD2/2018/20Yr		KE5000008655	30-Jul-18	05-Jul-38	6,038	88,905.11	Fixed	13.2000	12.5500	109.9019	104.4823	99.9685	74,000,000
FXD1/2019/20Yr		KE5000009984	15-Apr-19	21-Mar-39	6,297	66,006.45	Fixed	12.8730				98.0803	
FXD1/2021/20Yr		KE7000005210	16-Aug-21	22-Jul-41	7,251	39,539.41	Fixed	13.4440				100.9258	
TWENTY FIVE YEAR BOND													
FXD1/2010/25Yr	(Re-opened)	KE4000003089	28-Jun-10	28-May-35	4,904	20,192.50	Fixed	11.2500				96.2600	
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	7,823	86,258.15	Fixed	13.4000				100.6895	
FXD1/2021/25Yr		KE7000003652	10-May-21	09-Apr-46	8,673	67,827.38	Fixed	13.9240	13.7106	103.1737	101.4523	102.2443	88,000,000
FXD2/2021/25Yr		KE7000003652	10-May-21	09-Apr-46	8,673	67,827.38	Fixed	13.9240	13.7000	103.2491	101.5277	102.2443	460,000,000
FXD1/2021/25Yr		KE7000003652	10-May-21	09-Apr-46	8,673	67,827.38	Fixed	13.9240	13.6052	103.9275	102.2061	102.2443	500,000,000
THIRTY YEAR BOND													
SDB 1/2011/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	6,969	28,144.70	Fixed	12.0000				90.8334	
INFRASTRUCTURE BONDS													
IFB 1/2011/12Yr		KE2000002242	03-Oct-11	18-Sep-23	634	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		KE5000004100	14-Dec-15	02-Dec-24	1,075	25,119.55	Fixed	11.0000				103.4643	
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	1,908	51,192.20	Fixed	11.0000				103.7944	
IFB 1/2016/9Yr		KE5000004654	23-May-16	12-May-25	1,236	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	11.8000	103.1394	100.9636	104.3892	55,000,000
IFB 1/2017/12Yr		KE5000006980	27-Feb-17	12-Feb-29	2,608	14,330.40	Fixed	12.5000				109.2570	
IFB 1/2017/7Yr		KE5000007888	27-Nov-17	18-Nov-24	1,061	41,469.45	Fixed	12.5000				104.3281	
IFB 1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,036	41,184.80	Fixed	12.5000	12.2500	106.4413	101.2902	102.0928	900,000,000
IFB 1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,036	41,184.80	Fixed	12.5000	11.8000	108.8781	103.7270	102.0928	50,000,000
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,150	36,787.30	Fixed	11.9500				105.0157	
IFB 1/2019/25Yr		KE5000009760	25-Mar-19	22-Feb-44	8,098	16,828.65	Fixed	12.2000				96.7088	
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	5,037	71,028.55	Fixed	11.7500	12.6200	96.7740	94.8695	97.5722	54,000,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	5,037	71,028.55	Fixed	11.7500	12.1000	99.7710	97.8665	97.5722	50,000,000
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	2,657	74,397.29	Fixed	10.8500	11.0000	101.5684	99.3924	99.7063	300,000,000
IFB 1/2020/6Yr		KE6000008653	03-Jun-20	25-May-26	1,614	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				95.7920	
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	5,492	81,052.52	Fixed	12.2570				99.4187	
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	6,297	81,941.63	Fixed	12.6670				101.8921	
IFB 1/2021/21Yr		KE7000005327	13-Sep-21	18-Aug-42	7,643	106,752.53	Fixed	12.7370	12.6500	104.0422	100.5080	100.5080	50,000,000
IFB 1/2021/21Yr		KE7000005327	13-Sep-21	18-Aug-42	7,643	106,752.53	Fixed	12.7370	12.5654	104.5884	101.0542	100.5080	150,000,000
IFB 1/2021/21Yr		KE7000005327	13-Sep-21	18-Aug-42	7,643	106,752.53	Fixed	12.7370	12.5250	104.8509	101.3167	100.5080	200,000,000
IFB 1/2021/21Yr		KE7000005327	13-Sep-21	18-Aug-42	7,643	106,752.53	Fixed	12.7370	12.5000	105.0140	101.4798	100.5080	255,000,000
IFB 1/2021/21Yr		KE7000005327	13-Sep-21	18-Aug-42	7,643	106,752.53	Fixed	12.7370	12.0000	108.3666	104.8324	100.5080	100,000,000
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD 3/2019/5Yr		KE6000005766	16-Dec-19	09-Dec-24	1,082	45,012.60	Fixed	11.4920	10.3000	103.2953	102.9796	104.2368	10,000,000
FXD 1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	2,608	67,555.29	Fixed	12.4380	12.6600	103.1006	98.9318	100.6028	100,000
FXD 1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	2,608	67,555.29	Fixed	12.4380	12.4000	104.3043	100.1355	100.6028	19,000,000
FXD1/2019/15Yr		KE5000009430	28-Jan-19	09-Jan-34	4,400	80,809.08	Fixed	12.6570	13.1600	103.4592	98.1610	102.9830	500,000
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	01-Nov-32	3,966	56,884.79	Fixed	12.0000	12.1400	100.3898	99.1371	97.0380	2,000,000
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	01-Nov-32	3,966	56,884.79	Fixed	12.0000	11.8400	102.1899	100.9372	97.0380	1,000,000
FXD1/2021/25Yr		KE7000003652	10-May-21	09-Apr-46	8,673	67,827.38	Fixed	13.9240	13.9900	101.2235	99.9021	102.2443	100,000
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	02-Dec-24	1,075	25,119.55	Fixed	11.0000	7.8800	105.9980	105.4843	103.4643	200,000
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,150	36,787.30	Fixed	11.9500	11.5300	103.6449	102.3974	105.0157	3,200,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	5,037	71,028.55	Fixed	11.7500	11.5500	103.0961	101.1916	97.5722	11,100,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,618	78,639.89	Fixed	10.9000	12.2200	97.6377	93.9844	95.7920	1,700,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,618	78,639.89	Fixed	10.9000	11.2900	101.7980	98.1447	95.7920	2,000,000
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	5,492	81,052.52	Fixed	12.2570	11.7500	108.0383	103.0473	99.4187	100,000
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	6,297	81,941.63	Fixed	12.6670	12.8600	101.3459	98.8055	101.8921	300,000
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	6,297	81,941.63	Fixed	12.6670	11.8700	107.4650	104.9246	101.8921	300,000
IFB 1/2021/21Yr		KE7000005327	13-Sep-21	18-Aug-42	7,643	106,752.53	Fixed	12.7370	12.9000	102.4581	98.9219	100.5080	300,000
IFB 1/2021/21Yr		KE7000005327	13-Sep-21	18-Aug-42	7,643	106,752.53	Fixed	12.7370	12.6000	104.3644	100.8302	100.5080	3,000,000
IFB 1/2021/21Yr		KE7000005327	13-Sep-21	18-Aug-42	7,643	106,752.53	Fixed	12.7370	12.5000	105.0489	101.4797	100.5080	10,000,000
IFB 1/2021/21Yr		KE7000005327	13-Sep-21	18-Aug-42	7,643	106,752.53	Fixed	12.7370	12.4606	105.2714	101.7372	100.5080	2,800,000
IFB 1/2021/21Yr		KE7000005327	13-Sep-21	18-Aug-42	7,643	106,752.53	Fixed	12.7370	12.4553	105.3065	101.7723	100.5080	20,000,000
IFB 1/2021/21Yr		KE7000005327	13-Sep-21	18-Aug-42	7,643	106,752.53	Fixed	12.7370	12.4500	105.3413	101.8071	100.5080	2,000,000
IFB 1/2021/21Yr		KE7000005327	13-Sep-21	18-Aug-42	7,643	106,752.53	Fixed	12.7370	12.4200	105.5385	102.0043	100.5080	10,000,000
IFB 1/2021/21Yr		KE7000005327	13-Sep-21	18-Aug-42	7,643	106,752.53	Fixed	12.7370	12.2800	106.4672	102.9330	100.5080	100,000
IFB 1/2021/21Yr		KE7000005327	13-Sep-21	18-Aug-42	7,643	106,752.53	Fixed	12.7370	12.0900	107.7499	104.2157	100.5080	1,200,000
IFB 1/2021/21Yr		KE7000005327	13-Sep-21	18-Aug-42	7,643	106,752.53	Fixed	12.7370	12.0858	107.7785	104.2443	100.5080	100,000
IFB 1/2021/21Yr		KE7000005327	13-Sep-21	18-Aug-42	7,643	106,752.53	Fixed	12.7370	11.8000	109.7584	106.2242	100.5080	500,000
CORPORATE BONDS													
CHASE BANK FIXED MEDIUM TE 0													
CHB1.BD.02/06/22-2044-13.5		KE5000002104	10-Jun-15	02-Jun-22	161	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	67	267.10	VARIABLE	T.B.(91) + 1.00%				99.0000	
RPBD.BD.03/08/20-0047-13.85		KE5000003102	10-Aug-15	24-Jul-28	2,405	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	1,051	1,624.40	FIXED	12.2500				103.3447	
CENTUM REAL ESTATE LIMITED MEDIUM TERM NOTE (SENIOR SECURED)													
CENTUM REAL ESTATE - ZERO COUPON		KE7000002648	16-Dec-20	13-Dec-23	720	2,603.30	FIXED	12.5000	12.3949	78.8300	66.0553	66.0084	3,400,000
CENTUM REAL ESTATE - ZERO COUPON EQUITY LINK		KE7000002654	16-Dec-20	13-Dec-23	720	354.60	FIXED	12.0000				-	
FAMILY BANK MEDIUM TERM NOTE													
FAMILY FXD		KE7000005095	25-Jun-21	18-Dec-26	1,821	3,999.00	FIXED	13.0000				99.9617	
FAMILY FLR		KE7000005103	25-Jun-21	18-Dec-26	1,821	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	1,771	11,000.00	FIXED	12.2500				99.9905	

Turnover in Bonds	
Today	Previous
4,441,000,000	**4,185,300,000**

Total Deals	
Today	Previous
35	**96**

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.