nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

December 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													December 29, 2021
TWO YEAR BONDS													
FXD 1/2012/10Y		KE7000002217	11-Jan-21	09-Jan-23	376	55,860.26	Fixed	9.4860				101.0304	
FIVE YEAR BONDS													
FXD 1/2017/5Y		KE5000007434	28-Aug-17	22-Aug-22	236	29,599.15	Fixed	12.4650				102.9054	
FXD 2/2017/5Y		KE5000007754	23-Oct-17	17-Oct-22	292	20,712.10	Fixed	12.5170				104.6245	
FXD 1/2018/5Y		KE5000008218	20-Mar-18	20-Mar-23	446	30,795.55	Fixed	12.2990				103.6180	
FXD 1/2019/5Y		KE5000009547	25-Feb-19	19-Feb-24	782	65,082.22	Fixed	11.3040				101.7472	
FXD 2/2019/5Y		KE6000010096	13-May-19	06-May-24	859	39,201.40	Fixed	10.8720				102.3712	
FXD 3/2019/5Y		KE6000005766	16-Dec-19	09-Dec-24	1,076	45,012.60	Fixed	11.4920				104.2368	
FXD1/2020/5Y		KE6000008547	11-May-20	05-May-25	1,223	30,121.88	Fixed	11.6670				103.7964	
FXD1/2021/5Y		KE7000006655	15-Nov-21	09-Nov-26	1,776	53,661.88	Fixed	11.2770				99.7041	
TEN YEAR BONDS													
FXD 1/2012/10Y	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	166	35,273.70	Fixed	12.7050				102.5982	
FXD 1/2013/10Y	(Re-opened)	KE2000006037	01-Jul-13	19-Jun-23	537	39,248.20	Fixed	12.3710				103.3135	
FXD 1/2014/10Y	(Re-opened)	KE2000008890	25-May-15	15-Jan-24	747	35,852.15	Fixed	12.1800				104.6621	
FXD 1/2016/10Y		KE5000006329	29-Aug-16	17-Aug-26	1,692	18,306.45	Fixed	15.0390				113.4613	
FXD 1/2017/10Y		KE5000007327	31-Jul-17	19-Jul-27	2,028	35,174.40	Fixed	12.9660				105.9102	
FXD 1/2018/10Y		KE5000008762	27-Aug-18	16-Aug-28	2,420	40,594.60	Fixed	12.6860				102.4752	
FXD 2/2018/10Y		KE5000009216	17-Dec-18	04-Dec-28	2,532	54,034.49	Fixed	12.5020				101.1492	
FXD 1/2019/10Y		KE5000009653	25-Feb-19	12-Feb-29	2,602	67,555.29	Fixed	12.4380				100.8028	
FXD 2/2019/10Y		KE6000009877	15-Apr-19	02-Apr-29	2,681	51,325.00	Fixed	12.3000				100.5555	
FXD 3/2019/10Y		KE6000004876	19-Aug-19	06-Aug-29	2,777	45,005.05	Fixed	11.5170				100.5020	
FXD 4/2019/10Y		KE6000005859	25-Nov-19	12-Nov-29	2,875	89,484.96	Fixed	12.2800				100.6111	
FIFTEEN YEAR BONDS													
FXD1/2007/15Y		KE1000001345	26-Mar-07	07-Mar-22	68	3,654.60	Fixed	14.5000				104.2729	
FXD2/2007/15Y		KE1000001352	25-Jun-07	06-Jun-22	159	32,682.60	Fixed	13.5000				103.5323	
FXD3/2007/15Y	(Re-opened)	KE1000001360	26-Nov-07	07-Nov-22	313	32,958.10	Fixed	12.5000				103.1221	
FXD1/2008/15Y		KE1000001428	31-Mar-08	13-Mar-23	439	34,789.80	Fixed	12.5000				102.2284	
FXD1/2009/15Y		KE4000003436	26-Oct-09	07-Oct-24	1,013	31,952.45	Fixed	12.5000				104.0663	
FXD1/2010/15Y		KE4000003550	29-Mar-10	19-Mar-25	1,167	27,693.90	Fixed	10.2500				100.3932	
FXD2/2010/15Y	(Re-opened)	KE2000001558	25-Apr-11	08-Dec-25	1,440	24,532.51	Fixed	9.0000				93.7446	
FXD1/2012/15Y		KE4000003675	24-Sep-12	06-Sep-27	2,183	81,551.44	Fixed	11.0000				97.3880	
FXD1/2013/15Y	(Re-opened)	KE4000003790	25-Feb-13	07-Feb-28	2,231	72,000.81	Fixed	11.2500				96.7685	
FXD2/2013/15Y		KE4000003808	29-Apr-13	10-Apr-28	2,294	66,103.06	Fixed	12.0000				99.9599	
FXD1/2018/15Y		KE5000008432	28-May-18	08-May-33	4,149	76,457.90	Fixed	12.6500				100.9629	
FXD2/2018/15Y		KE5000008879	22-Oct-18	03-Oct-33	4,296	29,064.95	Fixed	12.7500				101.1962	
FXD1/2019/15Y		KE5000009430	28-Jan-19	09-Jan-34	4,394	80,809.08	Fixed	12.8570				102.9830	
FXD2/2019/15Y		KE6000001104	13-May-19	24-Apr-34	4,499	64,147.57	Fixed	12.7340				101.1240	
FXD3/2019/15Y		KE6000001328	29-Jul-19	10-Jul-34	4,576	53,820.24	Fixed	12.3400				100.2082	
FXD1/2020/15Y		KE6000007218	25-Feb-20	05-Feb-35	4,786	50,883.00	Fixed	12.7560				100.2714	
TWENTY YEAR BOND													
FXD1/2008/20Y	(Re-opened)	KE1000001493	30-Jun-08	05-Jun-28	2,350	38,145.10	Fixed	13.7500				107.7700	
FXD1/2011/20Y	(Re-opened)	KE2000002176	30-May-11	06-May-31	3,414	33,822.97	Fixed	10.0000				92.9882	
FXD1/2012/20Y	(Re-opened)	KE4000003949	26-Nov-12	01-Nov-32	3,960	56,884.79	Fixed	12.0000				96.9874	
FXD1/2016/20Y		KE5000006543	26-Sep-16	01-Sep-36	5,360	12,761.20	Fixed	14.0000				97.0053	
FXD1/2018/20Y		KE5000008325	26-Mar-18	01-Mar-38	5,906	76,643.27	Fixed	13.2000				100.0803	
FXD2/2018/20Y		KE5000008655	30-Jul-18	05-Jul-38	6,032	88,905.11	Fixed	13.2000	13.2665	105.1894	99.5323	104.4623	150,000,000
FXD1/2019/20Y		KE5000009984	15-Apr-19	21-Mar-39	6,291	66,006.45	Fixed	12.0730	13.2754	100.0407	97.2468	98.0803	90,000,000
FXD1/2021/20Y		KE7000005210	16-Aug-21	22-Jul-41	7,251	39,539.41	Fixed	13.4440				100.9258	
TWENTY FIVE YEAR BOND													
FXD1/2010/25Y	(Re-opened)	KE4000003089	28-Jun-10	28-May-35	4,898	20,192.50	Fixed	11.2500				96.2600	
FXD1/2018/25Y		KE5000008549	25-Jun-18	25-May-43	7,817	86,258.15	Fixed	13.4000				100.6895	
FXD1/2021/25Y		KE7000003652	10-May-21	09-Apr-46	8,867	67,827.38	Fixed	13.9240	13.6052	104.1532	102.2023	101.5246	100,000,000
THIRTY YEAR BOND													
SDB 1/2011/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	6,963	28,144.70	Fixed	12.0000				90.8334	
INFRASTRUCTURE BONDS													
IFB 1/2011/12Yr		KE2000002242	03-Oct-11	18-Sep-23	628	11,735.50	Fixed	12.0000				103.2469	
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	18-Sep-25	1,462	16,080.21	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	1,069	25,119.55	Fixed	11.0000				103.4643	
IFB 1/2015/12Yr		KE4000001863	30-Mar-15	19-Mar-27	1,902	51,192.20	Fixed	11.0000				103.7964	
IFB 1/2016/9Yr		KE5000004654	23-May-16	12-May-25	1,230	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				103.4015	
IFB 1/2017/12Yr		KE5000006880	27-Feb-17	12-Feb-29	2,602	14,330.40	Fixed	12.5000				109.2570	
IFB 1/2017/7Y		KE5000007988	27-Nov-17	18-Nov-24	1,055	41,469.45	Fixed	12.5000				104.3281	
IFB 1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,030	41,184.90	Fixed	12.5000				101.1533	
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,144	36,787.30	Fixed	11.9500				105.0157	
IFB 1/2019/25Yr		KE5000009760	25-Mar-19	22-Feb-44	8,090	16,828.65	Fixed	12.2000	12.3000	102.6166	99.2650	96.7988	100,000,000
IFB 1/2019/15Yr		KE6000005543	28-Oct-19	08-Oct-35	5,031	71,028.55	Fixed	11.7500				97.7484	
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	2,651	74,397.29	Fixed	10.8500				100.1575	
IFB 1/2020/8Yr		KE6000008653	03-Jun-20	25-May-28	1,608	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				95.3946	
IFB 1/2021/18Yr		KE7000002324	25-Jan-21	05-Jan-37	5,486	81,052.52	Fixed	12.2570				99.4187	
IFB 1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	6,291	81,941.63	Fixed	12.6670				101.5747	
IFB 1/2021/11Yr		KE7000005327	13-Sep-21	18-Aug-42	7,643	106,752.53	Fixed	12.7370	12.6500	104.2528	100.5086	100.5086	85,000,000
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD 3/2019/15Y		KE6000004876	19-Aug-19	06-Aug-29	2,777	45,005.05	Fixed	11.5170	11.8000	102.8414	98.5700	100.5020	1,000,000
FXD1/2012/20Y	(Re-opened)	KE4000003949	26-Nov-12	01-Nov-32	3,960	56,884.79	Fixed	12.0000	12.7700	96.9552	95.5047	96.9874	1,000,000
FXD1/2012/20Y	(Re-opened)	KE4000003949	26-Nov-12	01-Nov-32	3,960	56,884.79	Fixed	12.0000	11.7700	102.8103	101.3598	96.9874	1,000,000
FXD2/2018/20Y		KE5000008655	30-Jul-18	05-Jul-38	6,032	88,905.11	Fixed	13.2000	13.8500	101.4469	95.7898	104.4623	45,000,000
FXD1/2018/25Y		KE5000008549	25-Jun-18	25-May-43	7,817	86,258.15	Fixed	13.4000	13.9000	96.9245	96.5932	100.6895	600,000
FXD1/2018/25Y		KE5000008549	25-Jun-18	25-May-43	7,817	86,258.15	Fixed	13.4000	13.4500	99.9721	99.6408	100.6895	2,000,000
FXD1/2021/25Y		KE7000003652	10-May-21	09-Apr-46	8,867	67,827.38	Fixed	13.9240	13.1800	107.2993	105.3484	101.5246	200,000
IFB 1/2011/22Y		KE2000002242	03-Oct-11	18-Sep-23	628	11,735.50	Fixed	12.0000	9.2563	107.5473	104.2506	103.2469	10,050,000
IFB 1/2016/9Yr		KE5000004654	23-May-16	12-May-25	1,230	28,035.40	Fixed	12.5000	8.3200	111.6979	110.0869	107.5919	200,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	5,031	71,028.55	Fixed	11.7500	11.5500	103.2871	101.1889	97.7484	900,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	5,031	71,028.55	Fixed	11.7500	11.8400	101.5147	99.4195	97.7484	1,000,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	5,031	71,028.55	Fixed	11.7500	11.5100	103.5352	101.4370	97.7484	5,600,000
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	2,651	74,397.29	Fixed	10.8500	10.1400	105.0902	102.7354	100.1575	1,750,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,618	78,639.89	Fixed	10.9000	12.2200	97.8288	93.9958	95.3946	100,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,618	78,639.89	Fixed	10.9000	11.1800	102.4910	98.6580	95.3946	300,000
IFB 1/2021/18Yr		KE7000002324	25-Jan-21	05-Jan-37	5,486	81,052.52	Fixed	12.2570	11.7500	108.3019	103.0489	99.4187	1,400,000
IFB 1/2021/18Yr		KE7000002324	25-Jan-21	05-Jan-37	5,486	81,052.52	Fixed	12.2570	12.2500	105.2720	100.0190	99.4187	8,700,000
IFB 1/2021/21Yr		KE7000005327	13-Sep-21	18-Aug-42	7,643	106,752.53	Fixed	12.7370	12.0700	108.0950	104.3509	100.5086	100,000
IFB 1/2021/21Yr		KE7000005327	13-Sep-21	18-Aug-42	7,643	106,752.53	Fixed	12.7370	12.4300	105.6826	101.9385	100.5086	1,000,000
IFB 1/2021/21Yr		KE7000005327	13-Sep-21	18-Aug-42	7,643	106,752.53	Fixed	12.7370	11.9800	108.7127	104.9696	100.5086	1,000,000
IFB 1/2021/21Yr		KE7000005327	13-Sep-21	18-Aug-42	7,643	106,752.53	Fixed	12.7370	12.0200	108.4374	104.6933	100.5086	1,500,000
IFB 1/2021/21Yr		KE7000005327	13-Sep-21	18-Aug-42	7,643	106,752.53	Fixed	12.7370	12.2200	107.0796	103.3345	100.5086	1,800,000
IFB 1/2021/21Yr		KE7000005327	13-Sep-21	18-Aug-42	7,643	106,752.53	Fixed	12.7370	12.6000	104.5748	100.8307	100.5086	4,000,000
IFB 1/2021/21Yr		KE7000005327	13-Sep-21	18-Aug-42	7,643	106,752.53	Fixed	12.7370	12.4486	105.5735	101.6294	100.5086	15,000,000
IFB 1/2021/21Yr		KE7000005327	13-Sep-21	18-Aug-42	7,643	106,752.53	Fixed	12.7370	12.5000	105.2241	101.4800	100.5086	22,250,000
IFB 1/2021/21Yr		KE7000005327	13-Sep-21	18-Aug-42	7,643	106,752.53	Fixed	12.7370	12.4500	105.5512	101.8071	100.5086	35,000,000
CORPORATE BONDS													
CHASE BANK FIXED MEDIUM TE S													
CHBD BD 02/06/22-0044-13.5		KE5000002104	10-Jun-15	02-Jun-22	155	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	61	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	2,399	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	1,045	1,624.40	FIXED	12.2500				103.3447	
CENTUM REAL ESTATE LIMITED MEDIUM TERM NOTE (SENIOR SECURED)													
CENTUM REAL ESTATE - ZERO COUPON		KE7000002584	16-Dec-20	13-Dec-23	714	2,603.30	FIXED	12.5000				66.0553	
CENTUM REAL ESTATE - ZERO COUPON EQUITY LINK		KE7000002654	16-Dec-20	13-Dec-23	714	354.60	FIXED	12.0000				-	
FAMILY BANK MEDIUM TERM NOTE													
FAMILY FXD		KE7000005095	25-Jun-21	18-Dec-26	1,815	3,999.00	FIXED	13.0000				99.9617	
FAMILY FLR		KE7000005103	25-Jun-21	18-Dec-26	1,815	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	1,765	11,000.00	FIXED	12.2500				99.9965	

Turnover in Bonds	
Today	Previous
685,450,000	2,303,050,000

Total Deals	
Today	Previous
49	62

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: Floatine Rate Treasury Bond **MA**: 12 weeks 91 dav rates Movine Averaae **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.