nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

November 11, 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													November 11, 2021
TWO YEAR BONDS													
FXD 1/2021/2Y		KE7000002217	11-Jan-21	09-Jan-23	424	55,860.26	Fixed	9.4860				101.0304	
FIVE YEAR BONDS													
FXD 1/2017/ 5Y		KE5000007434	28-Aug-17	22-Aug-22	284	29,599.15	Fixed	12.4650				102.9054	
FXD 2/2017/ 5Y		KE5000007764	23-Oct-17	17-Oct-22	340	20,712.10	Fixed	12.5170				104.6245	
FXD 1/2018/ 5Y		KE5000008218	26-Mar-18	20-Mar-23	494	30,795.55	Fixed	12.2990				105.0761	
FXD 1/2019/ 5Y		KE5000008547	25-Feb-19	19-Feb-24	830	65,082.22	Fixed	11.3040				103.7160	
FXD 2/2019/ 5Y		KE6000001096	13-May-19	06-May-24	907	39,201.40	Fixed	10.8720				102.5709	
FXD 3/2019/ 5Y		KE6000005766	16-Dec-19	09-Dec-24	1,124	45,012.60	Fixed	11.4920				104.2368	
FXD1/2020/ 5Y		KE6000006547	11-May-20	05-May-25	1,271	30,121.88	Fixed	11.6670				103.7964	
TEN YEAR BONDS													
FXD 1/2012/10Y	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	214	35,273.70	Fixed	12.7050				102.5982	
FXD 1/2013/10Y	(Re-opened)	KE2000006037	01-Jul-13	19-Jun-23	585	39,246.20	Fixed	12.3710				104.1580	
FXD 1/2014/10Y	(Re-opened)	KE4000008890	25-May-15	15-Jun-24	795	35,852.15	Fixed	12.1800				104.9572	
FXD 1/2016/10Y		KE5000006329	29-Aug-16	17-Aug-26	1,740	18,306.45	Fixed	15.0390				115.0727	
FXD 1/2017/10Y		KE5000007327	31-Jul-17	19-Jul-27	2,076	35,174.40	Fixed	12.9660	11.5250	109.7074	105.8603	104.9096	800,000,000
FXD 1/2018/10Y		KE5000008762	27-Aug-18	14-Aug-28	2,468	40,584.60	Fixed	12.6860				103.0781	
FXD 2/2018/10Y		KE5000009216	17-Dec-18	04-Dec-28	2,580	54,034.49	Fixed	12.5020				102.4860	
FXD 1/2019/10Y		KE5000009653	25-Feb-19	12-Feb-29	2,650	67,555.29	Fixed	12.4380				101.4204	
FXD 2/2019/10Y		KE5000009877	15-Apr-19	02-Apr-29	2,699	51,325.00	Fixed	12.3000				100.5555	
FXD 3/2019/10Y		KE6000004876	19-Aug-19	06-Aug-29	2,825	45,005.05	Fixed	11.5170				96.3305	
FXD 4/2019/10Y		KE6000005659	25-Nov-19	12-Nov-29	2,923	69,222.44	Fixed	12.2800				100.4884	
FIFTEEN YEAR BONDS													
FXD1/2007/15Y		KE1000001345	26-Mar-07	07-Mar-22	116	3,654.60	Fixed	14.5000				104.2729	
FXD2/2007/15Y		KE1000001352	25-Jun-07	06-Jun-22	207	32,682.60	Fixed	13.5000				103.5323	
FXD3/2007/15Y	(Re-opened)	KE1000001360	26-Nov-07	07-Nov-22	361	32,958.10	Fixed	12.5000				103.1221	
FXD1/2008/15Y		KE1000001428	31-Mar-08	13-Mar-23	487	34,789.80	Fixed	12.5000				104.2085	
FXD1/2009/15Y		KE4000003436	26-Oct-09	07-Oct-24	1,061	31,952.45	Fixed	12.5000				106.2125	
FXD1/2010/15Y		KE4000003550	29-Mar-10	10-Mar-25	1,215	27,693.90	Fixed	10.2500				100.3932	
FXD2/2010/15Y	(Re-opened)	KE2000001558	25-Apr-11	08-Dec-25	1,488	24,532.51	Fixed	9.0000				94.7055	
FXD1/2012/15Y		KE4000003675	24-Sep-12	06-Sep-27	2,183	81,551.44	Fixed	11.0000				97.8054	
FXD1/2013/15Y	(Re-opened)	KE4000003790	25-Feb-13	07-Feb-28	2,279	72,000.81	Fixed	11.2500				97.1401	
FXD2/2013/15Y		KE4000003808	29-Apr-13	10-Apr-28	2,342	66,103.06	Fixed	12.0000				99.9845	
FXD1/2018/15Y		KE5000008432	28-May-18	09-May-33	4,197	76,457.90	Fixed	12.6500				100.8629	
FXD2/2018/15Y		KE5000008879	22-Oct-18	03-Oct-33	4,344	29,064.35	Fixed	12.7500				101.1962	
FXD1/2019/15Y		KE5000009430	28-Jan-19	09-Jan-34	4,442	80,809.08	Fixed	12.8570				102.9830	
FXD2/2019/15Y		KE6000001104	13-May-19	24-Apr-34	4,547	64,147.57	Fixed	12.7340				104.0262	
FXD3/2019/15Y		KE6000001328	29-Jul-19	10-Jul-34	4,624	53,820.24	Fixed	12.3400				100.2082	
FXD1/2020/15Y		KE6000007218	25-Feb-20	05-Feb-35	4,834	50,883.00	Fixed	12.7560				102.0321	
TWENTY YEAR BOND													
FXD1/2008/20Y	(Re-opened)	KE1000001493	30-Jun-08	05-Jun-28	2,398	38,145.10	Fixed	13.7500	12.1750	112.6346	106.9684	108.3422	100,000,000
FXD1/2011/20Y	(Re-opened)	KE2000002176	30-May-11	05-May-31	3,462	33,822.97	Fixed	10.0000				87.5028	
FXD1/2012/20Y	(Re-opened)	KE4000003949	26-Nov-12	01-Nov-32	4,008	56,884.79	Fixed	12.0000				97.6564	
FXD1/2016/20Y		KE5000006543	26-Sep-16	01-Sep-36	5,408	12,761.20	Fixed	14.0000				97.0053	
FXD1/2018/20Y		KE5000008325	26-Mar-18	01-Mar-38	5,954	59,078.29	Fixed	13.2000				100.4652	
FXD2/2018/20Y		KE5000008655	30-Jul-18	05-Jul-38	6,080	88,905.11	Fixed	13.2000				101.9944	
FXD1/2019/20Y		KE5000009984	15-Apr-19	21-Mar-39	6,339	66,006.45	Fixed	12.8730				97.9037	
FXD1/2021/20Y		KE7000005210	18-Aug-21	22-Jul-41	7,251	39,539.41	Fixed	13.4440				100.2501	
TWENTY FIVE YEAR BOND													
FXD1/2010/25Y	(Re-opened)	KE4000003089	28-Jun-10	28-May-35	4,946	20,192.50	Fixed	11.2500				96.2600	
FXD1/2018/25Y		KE5000008549	25-Jun-18	25-May-43	7,865	86,258.15	Fixed	13.4000				99.6058	
FXD1/2021/25Y		KE7000003652	10-May-21	09-Apr-46	8,915	67,827.38	Fixed	13.9240	13.7800	101.1161	101.0013	101.2143	50,000,000
FXD1/2021/25Y		KE7000003652	10-May-21	09-Apr-46	8,915	67,827.38	Fixed	13.9240	13.7052	101.6454	101.5306	101.2143	80,000,000
FXD1/2021/25Y		KE7000003652	10-May-21	09-Apr-46	8,915	67,827.38	Fixed	13.9240	13.7500	101.3278	101.2130	101.2143	100,000,000
FXD1/2021/25Y		KE7000003652	10-May-21	09-Apr-46	8,915	67,827.38	Fixed	13.9240	13.5700	102.6151	102.5003	101.2143	100,000,000
FXD1/2021/25Y		KE7000003652	10-May-21	09-Apr-46	8,915	67,827.38	Fixed	13.9240	13.6750	102.5789	102.4641	101.2143	200,000,000
THIRTY YEAR BOND													
SDB 1/2011/30Y	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,011	28,144.70	Fixed	12.0000				90.8334	
INFRASTRUCTURE BONDS													
IFB 2/2009/12Y		KE4000003204	07-Dec-09	22-Nov-21	11	5,388.33	Fixed	12.0000				100.2999	
IFB 1/2011/12Y		KE2000002242	03-Oct-11	18-Sep-23	676	11,735.50	Fixed	12.0000				105.0582	
IFB 1/2013/12Y		KE3000008130	30-Sep-13	15-Sep-25	1,462	16,060.21	Fixed	11.0000				102.8038	
IFB 1/2014/12Y		KE4000001109	27-Oct-14	12-Oct-26	1,854	27,045.95	Fixed	11.0000				103.8757	
IFB 1/2015/8Y		KE5000004100	14-Dec-15	02-Dec-24	1,117	25,119.55	Fixed	11.0000				103.4643	
IFB 1/2015/12Y		KE4000001653	30-Mar-15	15-Mar-27	1,950	51,192.20	Fixed	11.0000				105.0781	
IFB 1/2016/8Y		KE5000004654	23-Mar-16	12-May-25	1,278	28,035.40	Fixed	12.5000				107.8261	
IFB 1/2016/15Y		KE5000006659	24-Oct-16	06-Oct-31	3,674	30,004.70	Fixed	12.0000				104.3892	
IFB 1/2017/12Y		KE5000006980	27-Feb-17	12-Feb-29	2,650	14,330.40	Fixed	12.5000				109.2570	
IFB 1/2017/7Y		KE5000007988	27-Nov-17	18-Nov-24	1,103	41,499.45	Fixed	12.5000				105.1297	
IFB 1/2018/15Y		KE5000008093	29-Jan-18	10-Jan-33	4,078	41,184.80	Fixed	12.5000				103.1918	
IFB 1/2018/20Y		KE5000009109	19-Nov-18	25-Oct-38	6,192	36,787.30	Fixed	11.9500				105.0157	
IFB 1/2019/25Y		KE5000009760	25-Mar-19	22-Feb-44	8,138	16,828.65	Fixed	12.2000				96.7988	
IFB 1/2019/10Y		KE6000005543	28-Oct-19	08-Oct-35	5,079	71,028.55	Fixed	11.7500				94.1378	
IFB 1/2020/8Yr		KE6000008430	15-Apr-20	02-Apr-29	2,699	74,397.29	Fixed	10.8500				100.5682	
IFB 1/2020/6Yr		KE6000008653	03-Jun-20	25-May-26	1,656	19,275.46	Fixed	10.2000				103.7535	
IFB 1/2020/11Y		KE6000009545	24-Aug-20	11-Aug-31	3,618	78,639.89	Fixed	10.9000				98.7766	
IFB 1/2021/16Y		KE7000002324	25-Jan-21	05-Jan-37	5,534	81,052.52	Fixed	12.2570	12.2500	103.6343	99.9976	99.7001	100,000,000
IFB 1/2021/18Y		KE7000003546	12-Apr-21	21-Mar-39	6,339	81,941.63	Fixed	12.6670	12.3092	103.2454	102.1666	102.2261	60,000,000
IFB 1/2021/21Y		KE7000005327	13-Sep-21	18-Aug-42	7,643	106,752.53	Fixed	12.7370	12.5500	103.2283	101.1638	101.7850	50,000,000
IFB 1/2021/21Y		KE7000005327	13-Sep-21	18-Aug-42	7,643	106,752.53	Fixed	12.7370	12.2000	105.6020	103.4875	101.7850	60,000,000
IFB 1/2021/21Y		KE7000005327	13-Sep-21	18-Aug-42	7,643	106,752.53	Fixed	12.7370	12.6500	102.5801	100.5156	101.7850	210,000,000
BONDS SELL/BUY BACK TRANSACTIONS													
FXD 1/2018/10Y		KE5000008762	27-Aug-18	14-Aug-28	2,468	40,584.60	Fixed	12.6860	11.8250	105.6833	103.8952	103.0781	350,000,000
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD 1/2018/10Y		KE5000008762	27-Aug-18	14-Aug-28	2,468	40,584.60	Fixed	12.6860	11.3400	110.6850	105.5331	103.0781	1,500,000
FXD2/2018/20Y		KE5000008655	30-Jul-18	05-Jul-38	6,080	88,905.11	Fixed	13.2000	13.1235	104.3790	100.4625	101.9944	20,000,000
FXD1/2018/25Y		KE5000008549	25-Jun-18	25-May-43	7,865	86,258.15	Fixed	13.4000	13.5450	104.2200	98.9557	99.6058	500,000
FXD1/2021/25Y		KE7000003652	10-May-21	09-Apr-46	8,915	67,827.38	Fixed	13.9240	13.6552	102.0023	101.8875	101.2143	20,000,000
IFB 1/2015/12Y		KE4000001653	30-Mar-15	15-Mar-27	1,950	51,192.20	Fixed	11.0000	9.4029	106.0547	104.4833	105.0781	40,400,000
IFB 1/2016/8Y		KE5000004654	23-May-16	12-May-25	1,278	28,035.40	Fixed	12.5000	9.4835	113.5969	113.6012	107.8261	25,400,000
IFB 1/2017/12Y		KE5000006980	27-Feb-17	12-Feb-29	2,650	14,330.40	Fixed	12.5000	11.2000	106.4916	103.7443	109.2570	1,000,000
IFB 1/2017/12Y		KE5000006980	27-Feb-17	12-Feb-29	2,650	14,330.40	Fixed	12.5000	10.1100	109.8808	107.1335	109.2570	2,000,000
IFB 1/2019/25Y		KE5000009760	25-Mar-19	22-Feb-44	8,138	16,828.65	Fixed	12.2000	11.7500	104.9211	103.1792	96.7988	700,000
IFB 1/2019/18Y		KE6000005543	28-Oct-19	08-Oct-35	5,079	71,028.55	Fixed	11.7500	11.4200	102.5834	102.0346	94.1378	7,400,000
IFB 1/2019/18Y		KE6000005543	28-Oct-19	08-Oct-35	5,079	71,028.55	Fixed	11.7500	11.4600	102.3318	101.7830	94.1378	18,300,000
IFB 1/2019/18Y		KE6000005543	28-Oct-19	08-Oct-35	5,079	71,028.55	Fixed	11.7500	11.6100	101.3963	100.8475	94.1378	30,000,000
IFB 1/2020/9Y		KE6000008430	15-Apr-20	02-Apr-29	2,699	74,397.29	Fixed	10.8500	11.0000	100.3212	99.3972	100.5682	3,000,000
IFB 1/2020/9Y		KE6000008430	15-Apr-20	02-Apr-29	2,699	74,397.29	Fixed	10.8500	10.0200	104.2167	103.2927	100.5682	10,000,000
IFB 1/2020/11Y		KE6000009545	24-Aug-20	11-Aug-31	3,618	78,639.89	Fixed	10.9000	11.7100	98.5842	96.1886	98.7766	1,000,000
IFB 1/2020/11Y		KE6000009545	24-Aug-20	11-Aug-31	3,618	78,639.89	Fixed	10.9000	10.3400	105.0950	102.6994	98.7766	10,500,000
IFB 1/2021/16Y		KE7000002324	25-Jan-21	05-Jan-37	5,534	81,052.52	Fixed	12.2570	12.7700	100.6071	96.9704	99.7001	300,000
IFB 1/2021/16Y		KE7000002324	25-Jan-21	05-Jan-37	5,534	81,052.52	Fixed	12.2570	11.5050	108.2294	104.5927	99.7001	4,800,000
IFB 1/2021/16Y		KE7000002324	25-Jan-21	05-Jan-37	5,534	81,052.52	Fixed	12.2570	11.5200	108.1338	104.4971	99.7001	20,000,000
IFB 1/2021/18Y		KE7000003546	12-Apr-21	21-Mar-39	6,339	81,941.63	Fixed	12.6670	12.7657	100.4593	99.3805	102.2261	100,000
IFB 1/2021/18Y		KE7000003546	12-Apr-21	21-Mar-39	6,339	81,941.63	Fixed	12.6670	11.6250	107.6589	106.5801	102.2261	100,000
IFB 1/2021/18Y		KE7000003546	12-Apr-21	21-Mar-39	6,339	81,941.63	Fixed	12.6670	11.6000	107.8259	106.7471	102.2261	200,000
IFB 1/2021/18Y		KE7000003546	12-Apr-21	21-Mar-39	6,339	81,941.63	Fixed	12.6670	12.7600	100.4934	99.4146	102.2261	500,000
IFB 1/2021/18Y		KE7000003546	12-Apr-21	21-Mar-39	6,339	81,941.63	Fixed	12.6670	11.5950	107.8593	106.7805	102.2261	1,300,000
IFB 1/2021/18Y		KE7000003546	12-Apr-21	21-Mar-39	6,339	81,941.63	Fixed	12.6670	11.5550	108.1276	107.0488	102.2261	20,000,000
IFB 1/2021/18Y		KE7000003546	12-Apr-21	21-Mar-39	6,339	81,941.63	Fixed	12.6670	12.4750	102.2195	101.1407	102.2261	35,000,000
IFB 1/2021/21Y		KE7000005327	13-Sep-21	18-Aug-42	7,643	106,752.53	Fixed	12.7370	12.1200	106.5953	104.0308	101.7850	200,000
IFB 1/2021/21Y		KE7000005327	13-Sep-21	18-Aug-42	7,643	106,752.53	Fixed	12.7370	12.0000	106.9191	104.8546	101.7850	200,000
IFB 1/2021/21Y		KE7000005327	13-Sep-21	18-Aug-42	7,643	106,752.53	Fixed	12.7370	12.0030	106.6884	104.8339	101.7850	900,000
IFB 1/2021/21Y		KE7000005327	13-Sep-21	18-Aug-42	7,643	106,752.53	Fixed	12.7370	12.5105	103.4860	101.4215	101.7850	2,000,000
IFB 1/2021/21Y		KE7000005327	13-Sep-21	18-Aug-42	7,643	106,752.53	Fixed	12.7370	12.1000	106.2319	104.1674	101.7850	2,500,000
IFB 1/2021/21Y		KE7000005327	13-Sep-21	18-Aug-42	7,643	106,752.53	Fixed	12.7370	12.0600	106.5059	104.4414	101.7850	2,700,000
IFB 1/2021/21Y		KE7000005327	13-Sep-21	18-Aug-42	7,643	106,752.53	Fixed	12.7370	11.9070	107.5649	105.5004	101.7850	4,800,000
IFB 1/2021/21Y		KE7000005327	13-Sep-21	18-Aug-42	7,643	106,752.53	Fixed	12.7370	12.5000	103.5550	101.4905	101.7850	5,000,000
IFB 1/2021/21Y		KE7000005327	13-Sep-21	18-Aug-42	7,643	106,752.53	Fixed	12.7370	12.4750	103.7190	101.6545	101.7850	5,500,000
IFB 1/2021/21Y		KE7000005327	13-Sep-21	18-Aug-42	7,643	106,752.53	Fixed	12.7370	12.0900	106.3003	104.2358	101.7850	10,400,000
IFB 1/2021/21Y		KE7000005327	13-Sep-21	18-Aug-42	7,643	106,752.53	Fixed	12.7370	12.4500	103.8634	101.8189	101.7850	33,600,000
CORPORATE BONDS													
CHASE BANK FIXED MEDIUM TER S													
CHBD.BD.02/06/22-0044-13.5		KE5000002104	10-Jun-15	02-Jun-22	203	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	109	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	2,447	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	1,093	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	762	2,603.30	FIXED	12.5000				63.9989	
CENTUM REAL ESTATE - ZERO COUPON EQUITY LINKE		KE7000002654	16-Dec-20	13-Dec-23	762	354.60	FIXED	12.0000				-	
FAMILY BANK MEDIUM TERM NOTE													
FAMILY FXD		KE7000005095	25-Jun-21	18-Dec-26	1,863	3,999.00	FIXED	13.0000				-	
FAMILY FLR		KE7000005103	25-Jun-21	18-Dec-26	1,863	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	1,813	11,000.00	FIXED	12.2500				-	

Turnover in Bonds	
Today	Previous
2,601,850,000	6,190,700,000

Total Deals	
Today	Previous
80	130

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;
FXF: 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.