BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

December 10, 2020

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 10, 2020**
TWO YEAR BONDS												
FXD 1/2018/2Yr		KE5000009323	28-Jan-19	25-Jan-21	46	31,120.85	Fixed	10.7010				101.3423	
FIVE YEAR BONDS												
FXD 1/2016/ 5Yr		KE5000004548	25-Apr-16	19-Apr-21	130	19,544.20	Fixed	14.3340				111.2224	
FXD 2/2016/ 5Yr		KE5000005107	25-Jul-16	19-Jul-21	221	24,395.30	Fixed	14.0690				104.9443	
FXD 3/2016/ 5Yr		KE5000006436	26-Sep-16	20-Sep-21	284	23,051.05	Fixed	13.1120				104.9886	
FXD 1/2017/ 5Yr		KE5000007434	28-Aug-17	22-Aug-22	620	29,099.15	Fixed	12.4650				105.5729	
FXD 2/2017/ 5Yr		KE5000007764	23-Oct-17	17-Oct-22	676	20,712.10	Fixed	12.5170				106.3538	
FXD 1/2018/ 5Yr		KE5000009216	26-Mar-18	20-Mar-23	830	30,795.55	Fixed	12.2990				105.0909	
FXD 1/2019/ 5Yr		KE5000009547	25-Feb-19	19-Feb-24	1,166	65,082.22	Fixed	11.3040	9.8588	107.2099	103.8560	102.3774	200,000,000
FXD 2/2019/ 5Yr		KE6000001086	13-May-19	06-May-24	1,243	39,201.40	Fixed	10.8720				103.6055	
FXD 3/2019/ 5Yr		KE6000005766	16-Dec-19	09-Dec-24	1,460	45,012.60	Fixed	11.4920				104.7947	
FXD1/2020/ 5Yr		KE6000008547	11-May-20	05-May-25	1,607	30,121.88	Fixed	11.6670				105.4560	
TEN YEAR BONDS												
FXD 1/2012/10Yr	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	550	35,273.70	Fixed	12.7050				105.9395	
FXD 1/2013/10Yr	(Re-opened)	KE2000006037	01-Jul-13	18-Jun-23	921	39,248.20	Fixed	12.3710				106.1112	
FXD 1/2014/10Yr	(Re-opened)	KE3000008890	25-May-15	15-Jan-24	1,131	35,852.15	Fixed	12.1800				106.0437	
FXD 1/2016/10Yr		KE5000006329	29-Aug-16	17-Aug-26	2,076	18,306.45	Fixed	15.0390				116.7525	
FXD 1/2017/10Yr		KE5000007327	31-Jul-17	19-Jul-27	3,078	35,174.40	Fixed	12.9660				110.0714	
FXD 1/2018/10Yr		KE5000008762	27-Aug-18	14-Aug-28	2,804	40,584.60	Fixed	12.6860				107.2607	
FXD 2/2018/10Yr		KE5000009216	17-Dec-18	04-Dec-28	2,816	54,036.49	Fixed	12.5020				105.7239	
FXD 1/2019/10Yr		KE5000006633	25-Feb-19	12-Feb-29	2,986	52,044.00	Fixed	12.4380				105.3536	
FXD 2/2019/10Yr		KE5000009877	15-Apr-19	02-Apr-29	3,035	51,325.00	Fixed	12.3000				102.9151	
FXD 3/2019/10Yr		KE6000004876	19-Aug-19	06-Aug-29	3,161	45,005.05	Fixed	11.5170				104.3653	
FXD 4/2019/10Yr		KE6000005659	25-Nov-19	12-Nov-29	3,259	69,222.44	Fixed	12.2800				106.0091	
FIFTEEN YEAR BONDS												
FXD1/2007/15Yr		KE1000001345	26-Mar-07	07-Mar-22	452	3,654.60	Fixed	14.5000				108.0492	
FXD2/2007/15Yr		KE1000001352	25-Jun-07	06-Jun-22	543	32,682.60	Fixed	13.5000				107.6571	
FXD3/2007/15Yr	(Re-opened)	KE1000001360	26-Nov-07	07-Nov-22	697	32,958.10	Fixed	12.5000				105.8668	
FXD1/2008/15Yr		KE1000001428	31-Mar-08	13-Mar-23	823	34,789.80	Fixed	12.5000				106.8707	
FXD1/2009/15Yr		KE4000003436	28-Oct-09	07-Oct-24	1,397	31,852.45	Fixed	12.5000				107.8506	
FXD1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	1,551	27,693.90	Fixed	10.2500				100.8197	
FXD2/2010/15Yr	(Re-opened)	KE2000001558	25-Apr-11	08-Dec-25	1,824	24,532.51	Fixed	9.0000				95.4259	
FXD1/2012/15Yr		KE4000003675	24-Sep-12	06-Sep-27	2,461	48,937.10	Fixed	11.0000				100.9314	
FXD1/2013/15Yr	(Re-opened)	KE4000003780	25-Feb-13	07-Feb-28	2,615	42,138.45	Fixed	11.2500				100.4574	
FXD2/2013/15Yr		KE4000003808	29-Apr-13	10-Apr-28	2,678	66,103.060	Fixed	12.0000				104.3513	
FXD1/2014/15Yr		KE5000009432	28-May-18	09-May-33	4,533	49,254.850	Fixed	12.6500				100.7952	
FXD2/2018/15Yr		KE5000008879	22-Oct-18	03-Oct-33	4,680	29,064.350	Fixed	12.7500				102.8660	
FXD1/2019/15Yr		KE5000009430	28-Jan-19	09-Jan-34	4,778	80,809.080	Fixed	12.8570	12.1541	109.3220	104.5183	104.5537	107,000,000
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	4,883	42,447.30	Fixed	12.7340				103.4691	
FXD3/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	4,960	50,552.95	Fixed	12.3400	12.2817	104.9568	100.3463	100.3800	264,000,000
FXD1/2020/15Yr		KE6000007218	25-Feb-20	05-Feb-35	5,170	50,883.00	Fixed	12.7560				102.3049	
TWENTY YEAR BOND												
FXD1/2008/20Yr	(Re-opened)	KE1000001493	30-Jun-08	05-Jun-28	2,734	38,145.10	Fixed	13.7500				112.8666	
FXD1/2011/20Yr	(Re-opened)	KE2000002176	30-May-11	09-May-31	3,796	33,822.97	Fixed	10.0000				89.2655	
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	01-Nov-32	4,344	44,581.65	Fixed	12.0000				100.6160	
FXD1/2016/20Yr		KE5000006543	26-Sep-16	01-Sep-36	5,744	12,761.20	Fixed	14.0000				104.3125	
FXD1/2018/20Yr		KE5000008325	26-Mar-18	01-Mar-38	6,290	59,078.29	Fixed	13.2000	12.9651	104.3168	101.4157	99.9119	57,920,000
FXD1/2018/20Yr		KE5000008325	26-Mar-18	01-Mar-38	6,290	59,078.29	Fixed	13.2000	13.2107	102.7771	99.8760	99.9119	100,000,000
FXD1/2018/20Yr		KE5000008325	26-Mar-18	01-Mar-38	6,290	59,078.29	Fixed	13.2000	12.9200	104.7584	101.8673	99.9119	120,000,000
FXD2/2018/20Yr		KE5000008855	30-Jul-18	05-Jul-38	6,416	56,109.20	Fixed	13.2000	13.0894	105.6467	100.7148	100.7514	125,000,000
FXD1/2019/20Yr		KE5000009984	15-Apr-19	21-Mar-39	6,675	23,560.05	Fixed	12.8730				107.9398	
TWENTY FIVE YEAR BOND												
FXD1/2010/25Yr	(Re-opened)	KE4000003089	28-Jun-10	28-May-35	5,282	20,192.50	Fixed	11.2500				97.8583	
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,201	86,258.15	Fixed	13.4000	13.4500	105.9306	99.6355	100.5544	100,000,000
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,201	86,258.15	Fixed	13.4000	13.4050	106.2826	99.9875	100.5544	100,000,000
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,201	86,258.15	Fixed	13.4000	13.0750	108.6253	102.3302	100.5544	115,000,000
THIRTY YEAR BOND												
SDB 1/2011/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,347	28,144.70	Fixed	12.0000				94.5518	
INFRASTRUCTURE BONDS												
IFB 1/2009/12Yr		KE4000003196	23-Feb-09	08-Feb-21	60	7,868.37	Fixed	12.5000				101.6308	
IFB 2/2009/12Yr		KE4000003204	07-Dec-09	22-Nov-21	347	5,388.33	Fixed	12.0000				101.5126	
IFB 1/2011/12Yr		KE2000002242	03-Oct-11	19-Sep-23	1,012	11,735.50	Fixed	12.0000				107.6921	
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	1,740	27,925.35	Fixed	11.0000				102.6810	
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	2,132	27,045.95	Fixed	11.0000				103.2817	
IFB 1/2015/09Yr		KE5000004100	14-Dec-15	02-Dec-24	1,453	25,119.55	Fixed	11.0000				102.6903	
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,286	51,192.20	Fixed	11.0000				102.7498	
IFB 1/2016/9Yr		KE5000004654	23-May-16	12-May-25	1,614	36,303.20	Fixed	12.5000				106.9660	
IFB 1/2016/15Yr		KE5000006859	24-Oct-16	06-Oct-31	3,952	40,029.65	Fixed	12.5000				106.5081	
IFB 1/2017/12Yr		KE5000006980	27-Feb-17	12-Feb-29	2,986	14,330.40	Fixed	12.5000				107.1292	
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	16-Nov-24	1,439	41,469.45	Fixed	12.5000				106.7544	
IFB 1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,414	41,184.80	Fixed	12.5000				109.1529	
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,528	36,787.30	Fixed	11.9500				105.6247	
IFB 1/2019/25Yr		KE5000009760	25-Mar-19	22-Feb-44	8,474	16,828.65	Fixed	12.2000				103.9913	
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	5,415	71,028.55	Fixed	11.7500				102.2329	
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	3,035	74,397.28	Fixed	10.8500				101.0865	
IFB 1/2020/8Yr		KE6000009653	03-Jun-20	25-May-28	1,892	19,275.46	Fixed	10.2000				100.9449	
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,896	78,639.89	Fixed	10.9000	11.1500	106.3787	103.8938	100.7496	100,000,000
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD 1/2019/ 5Yr		KE5000009547	25-Feb-19	19-Feb-24	1,166	65,082.22	Fixed	11.3040	11.0000	104.1199	100.7660	102.3774	4,900,000
FXD 1/2014/10Yr	(Re-opened)	KE3000008890	25-May-15	15-Jan-24	1,131	35,852.15	Fixed	12.1800	10.5000	109.1167	104.3317	106.0437	3,000,000
FXD 4/2019/10Yr		KE6000006659	25-Nov-19	12-Nov-29	3,259	69,222.44	Fixed	12.2800	11.2200	106.4519	105.8784	106.0091	200,000
FXD1/2013/15Yr	(Re-opened)	KE4000003780	25-Feb-13	07-Feb-28	2,615	42,138.45	Fixed	11.2500	10.6500	106.4806	102.9263	100.4574	10,000,000
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	01-Nov-32	4,344	33,822.97	Fixed	12.0000	11.0000	94.5274	93.8681	89.2655	3,300,000
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	1,740	27,925.35	Fixed	11.0000	10.0000	104.7678	102.3502	102.6810	1,450,000
IFB 1/2015/09Yr		KE5000004100	14-Dec-15	02-Dec-24	1,453	25,119.55	Fixed	11.0000	9.8000	103.1101	103.0194	102.6903	1,300,000
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,286	51,192.20	Fixed	11.0000	8.8000	107.2617	104.8441	102.7498	1,000,000
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,286	51,192.20	Fixed	11.0000	8.5900	107.7529	105.3353	102.7498	5,000,000
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,286	51,192.20	Fixed	11.0000	9.7500	105.0960	102.6784	102.7498	12,500,000
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	16-Nov-24	1,439	41,469.45	Fixed	12.5000	9.4000	108.3286	107.7105	106.7544	24,600,000
IFB 1/2019/25Yr		KE5000009760	25-Mar-19	22-Feb-44	8,474	16,828.65	Fixed	12.2000	11.7500	106.9137	103.2324	103.9913	10,000,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	5,415	71,028.55	Fixed	11.7500	11.7500	101.4215	99.9689	102.2329	1,500,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	5,415	71,028.55	Fixed	11.7500	11.1500	105.3472	103.8946	102.2329	40,000,000
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	3,035	74,397.28	Fixed	10.8500	9.8100	106.4477	104.6890	101.0865	600,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,896	78,639.89	Fixed	10.9000	11.1400	101.9620	98.7279	100.7496	200,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,896	78,639.89	Fixed	10.9000	10.6000	104.7768	101.5425	100.7496	1,450,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,896	78,639.89	Fixed	10.9000	10.6500	104.5113	101.2772	100.7496	2,000,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,896	78,639.89	Fixed	10.9000	10.0500	107.7616	104.5275	100.7496	32,200,000
CORPORATE BONDS													
EABL FIXED MEDIUM TERM NOTE													
EABL BD 38/03/22-0052-14.17		KE5000007103	03-Apr-17	28-Mar-22	473	6,000.00	FIXED	14.1700				105.3014	
CHASE BANK FIXED MEDIUM TER S													
CHB0 BD.02/06/22-0044-13.5		KE5000002104	10-Jun-15	02-Jun-22	539	4,822.40	FIXED	13.2500				100.0000	
REAL PEOPLE MEDIUM TERM NOTE													
RPM2 BD.06/08/18-0046-13.65		KE5000002096	10-Aug-15	28-Feb-21	80	1,301.10	T.B (91) + 1.00%					90.0000	
RPM2 BD.03/08/20-0047-13.65		KE5000003102	10-Aug-15	03-Aug-28	2,793	1,301.10	T.B (91) + 1.00%					101.5187	
FAMILY BANK MEDIUM TERM NOTE													
FBN0 BD.19/04/21-0048-13.75		KE5000003763	26-Oct-15	19-Apr-21	130	1,297.10	FIXED	13.7500				100.0260	
FBN0 BD.19/04/21-0051-2.5		KE5000003870	26-Oct-15	19-Apr-21	130	600.80	T.B (182) + 2.50%					94.7367	
FBN0 BD.19/04/21-0050-14		KE5000003987	26-Oct-15	19-Apr-21	130	120.40	FIXED	14.0000				94.7367	
ACORN GREEN BOND MEDIUM TERM NOTE													
ACORN FXD		KE6000007093	08-Nov-19	08-Nov-24	1,429	1,099.00	FIXED	12.2500				103.3834	

Turnover in Bonds	
Today	Previous
1,543,650,000	**4,106,600,000**

Total Deals	
Today	Previous
62	**105**

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.

FB: 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

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