BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

December 15, 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 15, 2020
TWO YEAR BONDS													
FXD 1/2018/2Yr		KE5000009323	28-Jan-19	25-Jan-21	41	31,120.85	Fixed	10.7010				101.3423	
FIVE YEAR BONDS													
FXD 1/2016 5Yr		KE5000004548	25-Apr-16	19-Apr-21	125	19,544.20	Fixed	14.3340				111.2224	
FXD 2/2016 5Yr		KE5000005107	25-Jul-16	19-Jul-21	216	24,395.30	Fixed	14.0690				104.9443	
FXD 3/2016 5Yr		KE5000006436	26-Sep-16	20-Sep-21	279	23,051.05	Fixed	13.1120				104.9886	
FXD 1/2017/ 5Yr		KE5000007434	28-Aug-17	22-Aug-22	615	29,099.15	Fixed	12.4650				105.5729	
FXD 2/2017/ 5Yr		KE5000007764	23-Oct-17	17-Oct-22	671	20,712.10	Fixed	12.5170				106.3538	
FXD 1/2018/ 5Yr		KE5000009216	26-Mar-18	20-Mar-23	825	30,799.55	Fixed	12.2090				105.0909	
FXD 1/2019/ 5Yr		KE5000009547	25-Feb-19	19-Feb-24	1,161	65,082.22	Fixed	11.3040				103.8560	
FXD 2/2019/ 5Yr		KE6000001086	13-May-19	06-May-24	1,238	39,201.40	Fixed	10.8720				103.6055	
FXD 3/2019/ 5Yr		KE6000005766	16-Dec-19	09-Dec-24	1,455	45,012.60	Fixed	11.4920				104.7947	
FXD1/2020/ 5Yr		KE6000008547	11-May-20	05-May-25	1,602	30,121.88	Fixed	11.6670				105.4560	
TEN YEAR BONDS													
FXD 1/2012/10Yr	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	545	35,273.70	Fixed	12.7050	8.7500	105.4737	105.4388	105.9395	399,000,000
FXD 1/2013/10Yr	(Re-opened)	KE2000006037	01-Jul-13	18-Jun-23	916	39,248.20	Fixed	12.3710				106.1112	
FXD 1/2014/10Yr	(Re-opened)	KE3000008890	25-May-15	15-Jan-24	1,126	35,852.15	Fixed	12.1800				106.4762	
FXD 1/2016/10Yr		KE5000006329	29-Aug-16	17-Aug-26	2,071	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	2,799	40,584.60	Fixed	12.6860				107.2607	
FXD 2/2018/10Yr		KE5000009216	17-Dec-18	04-Dec-28	2,311	54,006.49	Fixed	12.5020				105.7239	
FXD 1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	2,981	52,044.00	Fixed	12.4380				104.7171	
FXD 2/2019/10Yr		KE5000009877	15-Apr-19	02-Apr-29	3,030	51,325.00	Fixed	12.3000				102.9151	
FXD 3/2019/10Yr		KE6000004876	19-Aug-19	06-Aug-29	3,156	45,005.05	Fixed	11.5170				104.3653	
FXD 4/2019/10Yr		KE6000005659	25-Nov-19	12-Nov-29	3,254	69,222.44	Fixed	12.2800				106.0447	
FIFTEEN YEAR BONDS													
FXD1/2007/15Yr		KE1000001345	26-Mar-07	07-Mar-22	447	3,654.60	Fixed	14.5000				108.0492	
FXD2/2007/15Yr		KE1000001352	25-Jun-07	06-Jun-22	538	32,682.60	Fixed	13.5000	8.5000	107.1742	106.7662	106.0185	140,000,000
FXD3/2007/15Yr	(Re-opened)	KE1000001360	26-Nov-07	07-Nov-22	692	32,958.10	Fixed	12.5000				105.9668	
FXD1/2008/15Yr		KE1000001428	31-Mar-08	13-Mar-23	818	34,789.80	Fixed	12.5000				106.0185	
FXD1/2009/15Yr		KE4000003436	28-Oct-09	07-Oct-24	1,392	31,852.45	Fixed	12.5000				107.8506	
FXD1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	1,546	27,693.90	Fixed	10.2500				100.8197	
FXD2/2010/15Yr	(Re-opened)	KE2000001558	25-Apr-11	08-Dec-25	1,819	24,532.51	Fixed	9.0000				95.4259	
FXD1/2012/15Yr		KE4000003675	24-Sep-12	06-Sep-27	2,456	48,937.10	Fixed	11.0000				100.9314	
FXD1/2013/15Yr	(Re-opened)	KE4000003780	25-Feb-13	07-Feb-28	2,610	42,138.45	Fixed	11.2500				100.4574	
FXD2/2013/15Yr		KE4000003808	29-Apr-13	10-Apr-28	2,673	66,103.060	Fixed	12.0000				103.1500	
FXD1/2014/15Yr		KE5000009432	28-May-18	09-May-33	4,528	49,254.850	Fixed	12.6500				100.7952	
FXD2/2018/15Yr		KE5000008879	22-Oct-18	03-Oct-33	4,675	29,064.350	Fixed	12.7500				102.8680	
FXD1/2019/15Yr		KE5000009430	28-Jan-19	09-Jan-34	4,773	80,809.080	Fixed	12.8570	12.4400	107.6096	102.6293	104.5183	200,000,000
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	4,878	42,447.30	Fixed	12.7340				103.4691	
FXD3/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	4,955	50,552.95	Fixed	12.3400	12.3082	104.9566	100.1765	100.3463	424,000,000
FXD1/2020/15Yr		KE6000007218	25-Feb-20	05-Feb-35	5,165	50,883.00	Fixed	12.7560				102.3049	
TWENTY YEAR BOND													
FXD1/2008/20Yr	(Re-opened)	KE1000001493	30-Jun-08	05-Jun-28	2,729	38,145.10	Fixed	13.7500	11.4774	111.2610	111.2232	112.8666	120,000,000
FXD1/2011/20Yr	(Re-opened)	KE2000002176	30-May-11	09-May-31	3,793	33,822.97	Fixed	10.0000				99.2655	
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	01-Nov-32	4,339	44,581.65	Fixed	12.0000				100.6160	
FXD1/2016/20Yr		KE5000006543	26-Sep-16	01-Sep-36	5,739	12,761.20	Fixed	14.0000				104.3125	
FXD1/2018/20Yr		KE5000008325	26-Mar-18	01-Mar-38	6,285	59,079.29	Fixed	13.2000	13.2000	103.0300	99.9476	99.2767	125,000,000
FXD2/2018/20Yr		KE5000008655	30-Jul-18	05-Jul-38	6,411	56,109.20	Fixed	13.2000				100.6750	
FXD1/2019/20Yr		KE5000009964	15-Apr-19	21-Mar-39	6,670	23,560.05	Fixed	12.8730				107.9398	
TWENTY FIVE YEAR BOND													
FXD1/2010/25Yr	(Re-opened)	KE4000003089	28-Jun-10	28-May-35	5,277	20,192.50	Fixed	11.2500				97.8583	
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,196	86,258.15	Fixed	13.4000	13.2947	107.2206	107.3679	106.1926	200,000,000
THIRTY YEAR BOND													
SDB 1/2011/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,342	28,144.70	Fixed	12.0000				94.5518	
INFRASTRUCTURE BONDS													
IFB 1/2009/12Yr		KE4000003196	23-Feb-09	08-Feb-21	55	7,866.37	Fixed	12.5000				101.6308	
IFB 2/2009/12Yr		KE4000003204	07-Dec-09	22-Nov-21	342	5,388.33	Fixed	12.0000				101.5126	
IFB 1/2011/12Yr		KE2000002242	03-Oct-11	18-Sep-23	1,007	11,735.50	Fixed	12.0000				107.6921	
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	1,735	27,935.35	Fixed	11.0000				102.6810	
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	2,127	27,045.95	Fixed	11.0000				103.2817	
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	02-Dec-24	1,448	25,119.55	Fixed	11.0000				102.6903	
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,281	51,192.20	Fixed	11.0000				102.7498	
IFB 1/2016/9Yr		KE5000004654	23-May-16	12-May-25	1,609	36,303.20	Fixed	12.5000	9.6857	108.0006	107.0047	106.4480	100,000,000
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	06-Oct-31	3,947	40,029.65	Fixed	12.0000				106.9261	
IFB 1/2017/12Yr		KE5000008890	27-Feb-17	12-Feb-29	2,981	14,330.40	Fixed	12.5000				107.1292	
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	16-Nov-24	1,434	41,469.45	Fixed	12.5000				106.7544	
IFB 1/2018/15Yr		KE5000009093	29-Jan-18	10-Jan-33	4,409	41,194.80	Fixed	12.5000				109.1529	
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,523	36,787.30	Fixed	11.9500	11.3000	104.9301	103.9780	105.6247	50,000,000
IFB 1/2019/20Yr		KE5000009760	25-Mar-19	22-Feb-44	8,469	16,828.65	Fixed	12.2000				103.9913	
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	5,410	71,028.55	Fixed	11.7500				102.2329	
IFB 1/2020/8Yr		KE6000008430	15-Apr-20	02-Apr-29	3,030	74,397.29	Fixed	10.8500				101.0754	
IFB 1/2020/6Yr		KE6000008653	03-Jun-20	25-May-26	1,987	19,275.46	Fixed	10.2000	9.8500	101.5107	101.0904	100.9449	50,000,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,891	78,639.89	Fixed	10.9000	10.8000	103.8710	100.4872	104.1927	100,000,000
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD1/2008/20Yr	(Re-opened)	KE1000001493	30-Jun-08	05-Jun-28	2,729	38,145.10	Fixed	13.7500	11.2000	112.7470	112.7092	112.8666	4,000,000
FXD1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	1,546	27,693.90	Fixed	10.2500	10.4650	101.8357	99.2450	100.8197	15,000,000
FXD1/2012/15Yr		KE4000003675	24-Sep-12	06-Sep-27	2,456	48,937.10	Fixed	11.0000	11.4610	100.6159	97.8357	100.9314	500,000
FXD 1/2014/10Yr	(Re-opened)	KE3000008890	25-May-15	15-Jan-24	1,126	35,852.15	Fixed	12.1800	10.4000	109.5364	104.5841	106.4762	1,900,000
FXD 1/2017/ 5Yr		KE5000007434	28-Aug-17	22-Aug-22	615	29,099.15	Fixed	12.4650	8.5540	109.8723	106.0027	105.5729	3,300,000
FXD 1/2018/10Yr		KE5000008762	27-Aug-18	14-Aug-28	2,799	40,584.60	Fixed	12.6860	11.4810	109.9438	106.0056	107.2607	16,400,000
FXD1/2018/15Yr		KE5000009432	28-May-18	09-May-33	4,528	49,254.850	Fixed	12.6500	12.5390	101.4345	100.6699	100.7952	1,000,000
FXD1/2018/20Yr		KE5000008325	26-Mar-18	01-Mar-38	6,285	59,079.29	Fixed	13.2000	13.1450	103.4521	100.3197	99.2767	40,000,000
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,196	86,258.15	Fixed	13.4000	13.2930	107.2327	107.3800	106.1926	6,000,000
FXD 1/2018/2Yr		KE5000009323	28-Jan-19	25-Jan-21	41	31,120.85	Fixed	10.7010	6.6430	104.5779	100.4327	101.3423	350,000
FXD1/2019/15Yr		KE5000009430	28-Jan-19	09-Jan-34	4,773	80,809.080	Fixed	12.8570	11.8800	111.3609	106.3806	104.5183	100,000
FXD1/2019/20Yr		KE5000009984	15-Apr-19	21-Mar-39	6,670	23,560.05	Fixed	12.8730	13.2340	99.7493	97.4859	107.9398	4,100,000
FXD1/2020/15Yr		KE6000007218	25-Feb-20	05-Feb-35	5,165	50,883.00	Fixed	12.7560	12.8910	103.0436	99.0836	102.3049	20,000,000
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	4,878	42,447.30	Fixed	12.7340	12.8070	100.7662	99.5068	103.4691	7,000,000
FXD 3/2019/10Yr		KE6000004876	19-Aug-19	06-Aug-29	3,156	45,005.05	Fixed	11.5170	11.0300	106.4367	102.6399	104.3653	3,500,000
FXD 4/2019/10Yr		KE6000005659	25-Nov-19	12-Nov-29	3,254	69,222.44	Fixed	12.2800	11.1300	107.1335	106.3913	106.0447	3,100,000
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	2,127	27,045.95	Fixed	11.0000	10.6000	102.9610	101.2385	103.2817	5,000,000
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	2,127	27,045.95	Fixed	11.0000	9.7500	105.7692	104.0165	103.2817	15,000,000
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,281	51,192.20	Fixed	11.0000	8.8000	107.3887	104.8200	102.7498	5,500,000
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,523	36,787.30	Fixed	11.9500	11.7600	102.0738	101.1217	105.6247	1,500,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	5,410	71,028.55	Fixed	11.7500	11.6900	102.2191	100.6051	102.2329	900,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	5,410	71,028.55	Fixed	11.7500	11.1000	105.8417	104.2277	102.2329	1,000,000
IFB 1/2019/20Yr		KE5000009760	25-Mar-19	22-Feb-44	8,469	16,828.65	Fixed	12.2000	10.9550	112.3175	109.4686	103.9913	8,900,000
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	3,030	74,397.29	Fixed	10.8500	11.0700	100.9160	99.0083	101.0754	1,100,000
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	3,030	74,397.29	Fixed	10.8500	9.8600	106.3543	104.4466	101.0754	10,000,000
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	3,030	74,397.29	Fixed	10.8500	10.2000	104.7853	102.8776	101.0754	450,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,891	78,639.89	Fixed	10.9000	10.0000	108.1840	104.8052	104.1927	7,750,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,891	78,639.89	Fixed	10.9000	11.0900	102.3696	99.9858	104.1927	2,700,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,891	78,639.89	Fixed	10.9000	10.0900	107.6858	104.3020	104.1927	3,900,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,891	78,639.89	Fixed	10.9000	10.5500	105.1914	101.8076	104.1927	2,000,000
CORPORATE BONDS													
EABL FIXED MEDIUM TERM NOTE													
IAAIB 80.28/03/22-0052-14.17		KE5000007103	03-Apr-17	28-Mar-22	468	6,000.00	FIXED	14.1700				105.3014	
CHASE BANK FIXED MEDIUM TER S													
CHBO.80.02/06/22-0044-13.5		KE5000002104	10-Jun-15	02-Jun-22	534	4,822.40	FIXED	13.2500				100.0000	
REAL PEOPLE MEDIUM TERM NOTE													
RPBD.80.06/08/18-0046-13.65		KE5000002096	10-Aug-16	28-Feb-21	75	1,301.10	T.B (91) + 1.00%					90.0000	
RPBD.80.03/08/20-0047-13.65		KE5000003102	10-Aug-15	03-Aug-28	2,788	1,301.10	T.B (91) + 1.00%					101.5187	
FAMILY BANK MEDIUM TERM NOTE													
FBBB.80.19/04/21-0049-13.75		KE5000003783	26-Oct-15	19-Apr-21	125	1,297.10	FIXED	13.7500				100.0260	
FBBB.80.19/04/21-0053-2.5		KE5000003870	26-Oct-15	19-Apr-21	125	600.80	T.B (182) + 2.50%					94.7367	
FBBB.80.19/04/21-0050-14		KE5000003987	26-Oct-15	19-Apr-21	125	120.40	FIXED	14.0000				94.7367	
ACORN GREEN BOND MEDIUM TERM NOTE													
ACORN F40		KE6000007093	08-Nov-19	08-Nov-24	1,424	1,099.00	FIXED	12.2500				103.3834	

Turnover in Bonds	
Today	Previous
2,099,950,000	**2,069,800,000**

Total Deals	
Today	Previous
82	**61**

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

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