BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

December 28, 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 28, 2020
TWO YEAR BONDS													
FXD 1/2019/2Yr		KES000009323	28-Jan-19	25-Jan-21	28	31,120.85	Fixed	10.7010				101.3423	
FIVE YEAR BONDS													
FXD 1/2016/ 5Yr		KES000004548	25-Apr-16	19-Apr-21	112	19,544.20	Fixed	14.3340				102.0742	
FXD 2/2016/ 5Yr		KES000005107	25-Jul-16	19-Jul-21	203	24,395.30	Fixed	14.0690				103.5107	
FXD 3/2016/ 5Yr		KES000006436	26-Sep-16	20-Sep-21	266	23,051.05	Fixed	13.1120				104.9886	
FXD 1/2017/ 5Yr		KES000007434	28-Aug-17	22-Aug-22	602	29,099.15	Fixed	12.4650				105.5729	
FXD 2/2017/ 5Yr		KES000007764	23-Oct-17	17-Oct-22	658	20,712.10	Fixed	12.5170				106.3538	
FXD 1/2018/ 5Yr		KES000009216	26-Mar-18	20-Mar-23	812	30,756.55	Fixed	12.2090				105.0909	
FXD 1/2019/ 5Yr		KES000009547	25-Feb-19	19-Feb-24	1,148	65,082.22	Fixed	11.3040				104.3969	
FXD 2/2019/ 5Yr		KES6000001086	13-May-19	06-May-24	1,225	39,201.40	Fixed	10.8720				101.2939	
FXD 3/2019/ 5Yr		KES6000005766	16-Dec-19	09-Dec-24	1,442	45,012.60	Fixed	11.4920				103.8230	
FXD1/2020/ 5Yr		KES6000008547	11-May-20	05-May-25	1,589	30,121.88	Fixed	11.6670	10.5003	105.5446	103.9740	104.1023	79,000,000
TEN YEAR BONDS													
FXD 1/2012/10Yr	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	532	35,273.70	Fixed	12.7050				105.5697	
FXD 1/2013/10Yr	(Re-opened)	KE2000006037	01-Jul-13	19-Jun-23	903	39,248.20	Fixed	12.3710				106.1112	
FXD 1/2014/10Yr	(Re-opened)	KE3000008890	25-May-15	15-Jan-24	1,113	35,852.15	Fixed	12.1800				106.4762	
FXD 1/2016/10Yr		KES000006329	29-Aug-16	17-Aug-26	2,058	18,306.45	Fixed	13.0390				116.7525	
FXD 1/2017/10Yr		KES000007327	31-Jul-17	19-Jul-27	3,078	35,174.40	Fixed	12.9660				110.0714	
FXD 1/2018/10Yr		KES000008762	27-Aug-18	14-Aug-28	2,786	40,584.60	Fixed	12.6860				107.2607	
FXD 2/2018/10Yr		KES000009216	17-Dec-18	04-Dec-28	2,898	54,036.49	Fixed	12.5020				104.8058	
FXD 1/2019/10Yr		KES000006533	25-Feb-19	12-Feb-29	2,968	52,044.00	Fixed	12.4380				104.7171	
FXD 2/2019/10Yr		KES000009877	15-Apr-19	02-Apr-29	3,017	51,325.00	Fixed	12.3000				103.6277	
FXD 3/2019/10Yr		KES6000004876	19-Aug-19	06-Aug-29	3,143	45,005.05	Fixed	11.5170				104.3653	
FXD 4/2019/10Yr		KES6000005659	25-Nov-19	12-Nov-29	3,241	69,222.44	Fixed	12.2800				103.1924	
FIFTEEN YEAR BONDS													
FXD1/2007/15Yr		KE1000001345	26-Mar-07	07-Mar-22	434	3,654.60	Fixed	14.5000				108.0492	
FXD2/2007/15Yr		KE1000001352	25-Jun-07	06-Jun-22	525	32,682.60	Fixed	13.5000				106.7662	
FXD3/2007/15Yr	(Re-opened)	KE1000001360	26-Nov-07	07-Nov-22	679	32,958.10	Fixed	12.5000				105.8668	
FXD1/2008/15Yr		KE1000001428	31-Mar-08	13-Mar-23	805	34,789.80	Fixed	12.5000				105.9721	
FXD1/2009/15Yr		KE4000003436	26-Oct-09	07-Oct-24	1,379	31,852.45	Fixed	12.5000				106.7635	
FXD1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	1,533	27,693.90	Fixed	10.2500				99.3793	
FXD2/2010/15Yr	(Re-opened)	KE2000001558	25-Apr-11	08-Dec-25	1,806	24,532.51	Fixed	9.0000				94.1098	
FXD1/2012/15Yr		KE4000003675	24-Sep-12	06-Sep-27	2,443	51,459.91	Fixed	11.0000				100.9314	
FXD1/2013/15Yr	(Re-opened)	KE4000003780	25-Feb-13	07-Feb-28	2,597	42,138.45	Fixed	11.2500				100.4574	
FXD2/2013/15Yr		KE4000003808	29-Apr-13	10-Apr-28	2,660	66,103.060	Fixed	12.0000	11.7500	103.4712	101.1635	103.1359	63,000,000
FXD1/2014/15Yr		KES000009432	28-May-19	09-May-33	4,515	49,254.850	Fixed	12.6500				105.4438	
FXD2/2018/15Yr		KES000008879	22-Oct-18	03-Oct-33	4,852	29,064.350	Fixed	12.7500				102.8680	
FXD1/2019/15Yr		KES000009430	28-Jan-19	09-Jan-34	4,760	80,809.080	Fixed	12.8570				105.5602	
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	4,865	49,843.78	Fixed	12.7340				99.5151	
FXD3/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	4,942	50,552.95	Fixed	12.3400				100.1765	
FXD1/2020/15Yr		KE6000007218	25-Feb-20	05-Feb-35	5,152	50,883.00	Fixed	12.7560				102.6426	
TWENTY YEAR BOND													
FXD1/2008/20Yr	(Re-opened)	KE1000001493	30-Jun-08	05-Jun-28	2,716	38,145.10	Fixed	13.7500				99.9474	
FXD1/2011/20Yr	(Re-opened)	KE2000002176	30-May-11	05-May-31	3,780	33,822.97	Fixed	10.0000				89.2655	
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	01-Nov-32	4,326	44,581.65	Fixed	12.0000	12.3000	99.5043	98.1197	100.6160	127,000,000
FXD1/2016/20Yr		KES000006543	26-Sep-16	01-Sep-36	5,726	12,761.20	Fixed	14.0000				104.3125	
FXD1/2018/20Yr		KES000008325	26-Mar-18	01-Mar-38	6,272	59,079.28	Fixed	13.2000	12.9000	106.5583	102.0045	101.3112	150,000,000
FXD2/2018/20Yr		KES000008655	30-Jul-18	05-Jul-38	6,398	56,109.20	Fixed	13.2000				100.6495	
FXD1/2019/20Yr		KES000009964	15-Apr-19	21-Mar-39	6,657	23,560.05	Fixed	12.8730				107.9398	
TWENTY FIVE YEAR BOND													
FXD1/2010/25Yr	(Re-opened)	KE4000003089	28-Jun-10	28-May-35	5,264	20,192.50	Fixed	11.2500				97.8583	
FXD1/2018/25Yr		KES000008549	25-Jun-18	25-May-43	8,183	86,258.15	Fixed	13.4000	13.4000	100.2497	99.9920	100.3151	50,000,000
FXD1/2018/25Yr		KES000008549	25-Jun-18	25-May-43	8,183	86,258.15	Fixed	13.4000	13.3952	100.2836	100.0259	100.3151	200,000,000
FXD1/2018/25Yr		KES000008549	25-Jun-18	25-May-43	8,183	86,258.15	Fixed	13.4000	13.3701	100.4612	100.2035	100.3151	300,000,000
FXD1/2018/25Yr		KES000008549	25-Jun-18	25-May-43	8,183	86,258.15	Fixed	13.4000	13.2680	101.2036	100.9459	100.3151	248,000,000
FXD1/2018/25Yr		KES000008549	25-Jun-18	25-May-43	8,183	86,258.15	Fixed	13.4000	13.1250	102.2249	101.9672	100.3151	100,000,000
THIRTY YEAR BOND													
SDB 1/2011/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,329	28,144.70	Fixed	12.0000				94.5518	
INFRASTRUCTURE BONDS													
IFB 1/2009/12Yr		KE4000003196	23-Feb-09	08-Feb-21	42	7,868.37	Fixed	12.5000				101.6308	
IFB 2/2009/12Yr		KE4000003204	07-Dec-09	22-Nov-21	329	5,388.33	Fixed	12.0000				101.5126	
IFB 1/2011/12Yr		KE2000002242	03-Oct-11	18-Sep-23	994	11,735.50	Fixed	12.0000				107.6921	
IFB 1/2013/12Yr		KES000008130	30-Sep-13	15-Sep-25	1,722	27,605.35	Fixed	11.0000	10.2500	104.678	101.7165	101.8663	90,000,000
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	2,114	27,045.95	Fixed	11.0000				103.2817	
IFB 1/2015/9Yr		KES000004100	14-Dec-15	02-Dec-24	1,435	25,119.55	Fixed	11.0000				102.9765	
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	16-Mar-27	2,269	51,192.20	Fixed	11.0000				102.7498	
IFB 1/2016/9Yr		KES000004654	23-May-16	12-May-25	1,596	36,303.20	Fixed	12.5000	9.8000	107.5512	106.1089	107.0047	100,000,000
IFB 1/2016/15Yr		KES000006859	24-Oct-16	06-Oct-31	3,934	40,029.65	Fixed	12.0000				105.4701	
IFB 1/2017/12Yr		KES000006980	27-Feb-17	12-Feb-29	2,968	14,330.40	Fixed	12.5000				107.1292	
IFB 1/2017/7Yr		KES000007988	27-Nov-17	18-Nov-24	1,421	41,469.45	Fixed	12.5000	10.0043	107.2465	106.0446	106.7544	350,000,000
IFB 1/2018/15Yr		KES000008093	25-Jan-18	10-Jan-33	4,396	41,184.80	Fixed	12.5000				109.5734	
IFB 1/2018/20Yr		KES000009109	19-Nov-18	25-Oct-38	6,510	36,787.30	Fixed	11.9500				103.9760	
IFB 1/2019/25Yr		KES000009760	25-Mar-19	22-Feb-44	6,456	16,828.65	Fixed	12.2000				103.6055	
IFB 1/2019/18Yr		KES000005543	28-Oct-19	08-Oct-35	5,397	71,028.55	Fixed	11.7500				104.7304	
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	3,017	74,397.29	Fixed	10.8500	9.8000	103.3613	101.0661	100.8462	100,000,000
IFB 1/2020/8Yr		KE6000008653	03-Jun-20	25-May-28	1,974	19,275.46	Fixed	10.2000	9.8500	101.8599	101.0753	100.7655	100,000,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,878	78,639.89	Fixed	10.9000	10.7000	104.7858	101.0125	101.5406	100,000,000
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD 1/2017/10Yr		KES000007327	31-Jul-17	19-Jul-27	3,078	35,174.40	Fixed	12.9660	10.9931	114.5317	109.0461	110.0714	45,000,000
FXD1/2018/20Yr		KES000008325	26-Mar-18	01-Mar-38	6,272	59,079.28	Fixed	13.2000	13.0211	104.7197	101.1659	101.3112	1,000,000
FXD1/2018/20Yr		KES000008325	26-Mar-18	01-Mar-38	6,272	59,079.28	Fixed	13.2000	12.7569	106.5641	103.0103	101.3112	4,500,000
FXD1/2018/25Yr		KES000008549	25-Jun-18	25-May-43	8,183	86,258.15	Fixed	13.4000	13.0500	102.7755	102.5178	100.3151	4,500,000
FXD1/2018/25Yr		KES000008549	25-Jun-18	25-May-43	8,183	86,258.15	Fixed	13.4000	12.9200	103.7425	103.4848	100.3151	14,500,000
FXD1/2019/15Yr		KES000009430	28-Jan-19	09-Jan-34	4,760	80,809.080	Fixed	12.8570	11.9800	111.1368	105.6973	105.5602	3,500,000
IFB 1/2015/9Yr		KES000004100	14-Dec-15	02-Dec-24	1,435	25,119.55	Fixed	11.0000	8.6500	106.5705	105.9359	102.9765	9,500,000
IFB 1/2019/16Yr		KES000005543	28-Oct-19	08-Oct-35	5,397	71,028.55	Fixed	11.7500	10.7000	106.0044	106.9707	104.7304	3,500,000
IFB 1/2019/23Yr		KES000009760	25-Mar-19	22-Feb-44	6,456	16,828.65	Fixed	12.2000	11.1200	111.4027	108.1181	103.6055	1,500,000
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	3,017	74,397.29	Fixed	10.8500	10.5688	103.4999	101.2047	100.8462	600,000
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	3,017	74,397.29	Fixed	10.8500	10.0700	105.7517	103.4565	100.8462	3,500,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,878	78,639.89	Fixed	10.9000	10.8900	103.2776	99.5045	101.5406	10,000,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,878	78,639.89	Fixed	10.9000	10.2800	107.0277	103.2546	101.5406	3,500,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,878	78,639.89	Fixed	10.9000	10.0900	108.0651	104.2920	101.5406	300,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,878	78,639.89	Fixed	10.9000	10.0000	108.5616	104.7885	101.5406	12,700,000
CORPORATE BONDS													
EABL FIXED MEDIUM TERM NOTE													
EABL BD.38/03/22-0052-14.17		KES000007103	03-Apr-17	28-Mar-22	455	6,000.00	FIXED	14.1700				105.3014	
CHASE BANK FIXED MEDIUM TE S													
CHBD BD.02/06/22-0044-13.5		KES000002104	10-Jun-15	02-Jun-22	521	4,822.40	FIXED	13.2500				100.0000	
REAL PEOPLE MEDIUM TERM NOTE													
RPBD BD.06/08/18-0046-13.85		KES000002096	10-Aug-15	28-Feb-21	62	1,301.10	T.B (91) + 1.00%					90.0000	
RPBD BD.05/08/20-0047-13.85		KES000003102	10-Aug-15	03-Aug-28	2,770	1,301.10	T.B (91) + 1.00%					101.5187	
FAMILY BANK MEDIUM TERM NOTE													
FBGB.BD.19/04/21-0049-13.75		KES000003763	26-Oct-15	19-Apr-21	112	1,297.10	FIXED	13.7500				102.3656	
FBGB.BD.19/04/21-0051-2.5		KES000003870	26-Oct-15	19-Apr-21	112	600.80	T.B (182) + 2.50%					94.7367	
FBGB.BD.19/04/21-0050-14		KES000003987	26-Oct-15	19-Apr-21	112	120.40	FIXED	14.0000				94.7367	
ACORN GREEN BOND MEDIUM TERM NOTE													
ACORN FXD		KE6000007093	08-Nov-19	08-Nov-24	1,411	1,099.00	FIXED	12.2500				103.3447	

Turnover in Bonds:	
Today	Previous
2,275,100,000	**1,771,750,000**

Total Deals	
Today	Previous
40	**56**

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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