BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

February 5, 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													February 5, 2021
TWO YEAR BONDS													
FXD 1/2021/2Yr		KE7000002217	12-Jan-21	09-Jan-23	703	55,860.26	Fixed	9.4860				100.5738	
FIVE YEAR BONDS													
FXD 1/2016/ 5Yr		KE5000004548	25-Apr-16	19-Apr-21	73	19,544.20	Fixed	14.3340				102.1049	
FXD 2/2016/ 5Yr		KE5000005107	25-Jul-16	19-Jul-21	164	24,395.30	Fixed	14.0690				103.4148	
FXD 3/2016/ 5Yr		KE5000006436	26-Sep-16	20-Sep-21	227	23,051.05	Fixed	13.1120				104.9886	
FXD 1/2017/ 5Yr		KE5000007434	28-Aug-17	22-Aug-22	563	29,599.15	Fixed	12.4650				99.9601	
FXD 2/2017/ 5Yr		KE5000007784	23-Oct-17	17-Oct-22	619	20,712.10	Fixed	12.5170				105.1120	
FXD 1/2018/ 5Yr		KE5000008218	26-Mar-18	20-Mar-23	773	30,790.55	Fixed	12.2990				105.0909	
FXD 1/2018/ 5Yr		KE5000008547	25-Feb-18	18-Feb-24	1,109	65,082.22	Fixed	11.3040				103.2598	
FXD 2/2019/ 5Yr		KE6000001086	13-May-19	06-May-24	1,186	39,201.40	Fixed	10.8720				102.0702	
FXD 3/2018/ 5Yr		KE6000005786	16-Dec-18	09-Dec-24	1,403	45,012.60	Fixed	11.4920				103.8230	
FXD 1/2020/ 5Yr		KE6000008547	11-May-20	05-May-25	1,550	30,121.88	Fixed	11.6670				103.9316	
TEN YEAR BONDS													
FXD 1/2012/10Yr	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	493	35,273.70	Fixed	12.7050				105.4969	
FXD 1/2013/10Yr	(Re-opened)	KE2000006037	01-Jul-13	19-Jun-23	864	39,248.20	Fixed	12.3710				106.1112	
FXD 1/2014/10Yr	(Re-opened)	KE3000008890	25-May-15	15-Jan-24	1,074	35,852.15	Fixed	12.1800				99.9822	
FXD 1/2016/10Yr		KE5000006329	29-Aug-16	17-Aug-26	2,019	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				108.6004	
FXD 1/2018/10Yr		KE5000008762	27-Aug-18	14-Aug-28	2,747	40,584.60	Fixed	12.6860				107.2607	
FXD 2/2018/10Yr		KE5000009216	17-Dec-18	04-Dec-28	2,859	54,034.48	Fixed	12.5020	11.5000	106.6771	105.0568	105.0597	420,000,000
FXD 1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	2,929	52,044.00	Fixed	12.4380				104.7171	
FXD 2/2019/10Yr		KE5000009877	15-Apr-19	02-Apr-29	2,979	51,325.00	Fixed	12.3000				103.6277	
FXD 3/2019/10Yr		KE5000004876	19-Aug-19	06-Aug-29	3,104	45,006.05	Fixed	11.5170				104.3653	
FXD 4/2019/10Yr		KE6000005659	25-Nov-19	12-Nov-29	3,202	69,222.44	Fixed	12.2800				103.3720	
FIFTEEN YEAR BONDS													
FXD1/2007/15Yr		KE1000001345	26-Mar-07	07-Mar-22	395	3,654.60	Fixed	14.5000				108.0492	
FXD2/2007/15Yr		KE1000001352	25-Jun-07	06-Jun-22	496	32,682.60	Fixed	13.5000				106.7662	
FXD3/2007/15Yr	(Re-opened)	KE1000001360	26-Nov-07	07-Nov-22	640	32,958.10	Fixed	12.5000				105.2305	
FXD1/2008/15Yr		KE1000001428	31-Mar-08	13-Mar-23	766	34,789.80	Fixed	12.5000				105.3119	
FXD1/2009/15Yr		KE4000003436	26-Oct-09	07-Oct-24	1,340	31,952.45	Fixed	12.5000				106.7635	
FXD1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	1,494	27,693.90	Fixed	10.2000				98.9974	
FXD2/2010/15Yr	(Re-opened)	KE2000001558	25-Apr-11	08-Dec-25	1,767	24,532.51	Fixed	9.0000				94.0219	
FXD1/2012/15Yr		KE4000003675	24-Sep-12	06-Sep-27	2,404	51,459.91	Fixed	11.0000				99.0454	
FXD1/2013/15Yr	(Re-opened)	KE4000003780	25-Feb-13	07-Feb-28	2,558	42,138.45	Fixed	11.2000				100.6274	
FXD2/2013/15Yr		KE4000003808	29-Apr-13	10-Apr-28	2,621	66,103.060	Fixed	12.0000				102.6261	
FXD1/2014/15Yr		KE5000008432	28-May-15	09-May-33	4,476	49,254.850	Fixed	12.6500				105.4438	
FXD2/2014/15Yr		KE5000008879	22-Oct-18	03-Oct-33	4,623	29,064.350	Fixed	12.7500				102.8680	
FXD1/2019/15Yr		KE5000009430	28-Jan-19	09-Jan-34	4,721	80,809.080	Fixed	12.8570				105.5658	
FXD2/2019/15Yr		KE5000009430	28-Jan-19	09-Jan-34	4,721	80,809.080	Fixed	12.8570				105.5658	
FXD3/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	4,826	49,843.780	Fixed	12.7340				102.3923	
FXD1/2020/15Yr		KE6000001328	29-Jul-19	10-Jul-34	4,903	50,052.950	Fixed	12.3450				100.1765	
FXD1/2020/15Yr		KE6000007218	25-Feb-20	05-Feb-35	5,113	50,883.00	Fixed	12.7560				101.6564	
TWENTY YEAR BOND													
FXD1/2006/20Yr	(Re-opened)	KE1000001483	30-Jun-06	05-Jun-26	2,677	38,145.10	Fixed	13.7500				99.9474	
FXD1/2011/20Yr	(Re-opened)	KE2000002176	30-May-11	05-May-31	3,741	33,822.97	Fixed	10.0000				89.3948	
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	01-Nov-32	4,287	44,581.65	Fixed	12.0000				100.5964	
FXD1/2016/20Yr		KE5000006543	26-Sep-16	01-Sep-36	5,687	12,791.20	Fixed	14.0000				107.3466	
FXD1/2018/20Yr		KE5000008325	26-Mar-18	01-Mar-38	6,233	59,078.28	Fixed	13.2000				102.7121	
FXD2/2018/20Yr		KE5000008655	30-Jul-18	05-Jul-38	6,359	58,109.20	Fixed	13.2000				101.3664	
FXD1/2019/20Yr		KE5000009964	15-Apr-19	21-Mar-39	6,618	23,560.05	Fixed	12.8730				107.9398	
TWENTY FIVE YEAR BOND													
FXD1/2010/25Yr	(Re-opened)	KE4000003689	28-Jun-10	28-May-35	5,225	20,192.50	Fixed	11.2500				97.8583	
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,144	86,258.15	Fixed	13.4000				101.3894	
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,144	86,258.15	Fixed	13.4000				101.3894	
THIRTY YEAR BOND													
SDB 1/2011/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,290	28,144.70	Fixed	12.0000				94.5518	
INFRASTRUCTURE BONDS													
IFB 1/2009/12Yr		KE4000003196	23-Feb-09	08-Feb-21	3	7,868.37	Fixed	12.5000				101.6308	
IFB 2/2009/12Yr		KE4000003204	07-Dec-09	22-Nov-21	290	5,398.33	Fixed	12.0000				101.5128	
IFB 1/2011/12Yr		KE2000002242	03-Oct-11	18-Sep-23	955	11,726.50	Fixed	12.0000				107.6921	
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	1,683	27,925.35	Fixed	11.0000				102.3315	
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	2,075	27,045.95	Fixed	11.0000				101.8237	
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	02-Dec-24	1,396	25,119.55	Fixed	11.0000				100.5719	
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,229	51,192.20	Fixed	11.0000				101.8388	
IFB 1/2016/9Yr		KE5000004854	23-May-16	12-May-25	1,557	38,303.20	Fixed	12.5000	9.9500	108.8063	106.0247	106.6375	100,000,000
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	06-Oct-31	3,895	40,029.65	Fixed	12.0000				105.7690	
IFB 1/2017/12Yr		KE5000006960	27-Feb-17	12-Feb-29	2,929	14,330.40	Fixed	12.5000				107.1292	
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	18-Nov-24	1,382	41,469.45	Fixed	12.5000				109.4416	
IFB 1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,357	41,184.80	Fixed	12.5000				105.6044	
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,471	36,797.30	Fixed	11.9500				103.9780	
IFB 1/2019/25Yr		KE5000009760	25-Mar-19	22-Feb-44	8,417	16,828.65	Fixed	12.2000				103.6055	
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	5,358	71,628.55	Fixed	11.7500				102.2112	
IFB 1/2020/9Yr		KE6000009430	15-Apr-20	02-Apr-29	2,979	74,397.29	Fixed	10.8500				99.5362	
IFB 1/2020/8Yr		KE6000008653	03-Jun-20	25-May-28	1,935	19,275.46	Fixed	10.2000				99.8195	
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,839	78,639.89	Fixed	10.9000				100.2441	
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	5,813	81,052.52	Fixed	12.2570	11.8000	103.2306	102.8602	103.5064	150,000,000.00
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	5,813	81,052.52	Fixed	12.2570	11.7000	103.8432	103.4728	103.5064	100,000,000.00
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	5,813	81,052.52	Fixed	12.2570	11.7000	103.8758	103.5052	103.5064	300,000,000.00
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	5,813	81,052.52	Fixed	12.2570	11.6700	104.0703	103.6999	103.5064	100,000,000.00
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	5,813	81,052.52	Fixed	12.2570	11.6351	104.2975	103.9271	103.5064	300,000,000.00
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	5,813	81,052.52	Fixed	12.2570	11.6000	104.5268	104.1564	103.5064	215,000,000.00
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION													
FXD 1/2021/2Yr		KE7000002217	12-Jan-21	09-Jan-23	703	55,860.26	Fixed	9.4860	7.6500	103.9705	103.3190	100.5738	3,000,000.00
FXD 1/2021/2Yr		KE7000002217	12-Jan-21	09-Jan-23	703	55,860.26	Fixed	9.4860	7.3314	104.4569	103.8056	100.5738	1,000,000.00
FXD 1/2021/2Yr		KE7000002217	12-Jan-21	09-Jan-23	703	55,860.26	Fixed	9.4860	7.3206	104.4775	103.8269	100.5738	3,200,000.00
FXD 1/2013/10Yr	(Re-opened)	KE2000006037	01-Jul-13	19-Jun-23	864	39,248.20	Fixed	12.3710	13.0000	100.2765	99.7131	106.1112	200,000.00
FXD 1/2018/10Yr		KE5000009653	25-Feb-19	12-Feb-29	2,929	52,044.00	Fixed	12.4380	11.9500	108.1015	102.4634	104.7171	100,000.00
FXD2/2018/15Yr		KE5000008879	22-Oct-18	03-Oct-33	4,623	29,064.350	Fixed	12.0000	12.6500	103.3149	99.7215	102.6261	300,000.00
FXD2/2018/15Yr		KE5000008879	22-Oct-18	03-Oct-33	4,623	29,064.350	Fixed	12.7500	12.6500	104.3950	100.5770	102.8680	1,000,000.00
FXD1/2019/15Yr		KE5000009430	28-Jan-19	09-Jan-34	4,721	80,809.080	Fixed	12.8570	12.9600	99.7384	99.3499	105.5658	6,500,000.00
FXD1/2019/15Yr		KE5000009430	28-Jan-19	09-Jan-34	4,721	80,809.080	Fixed	12.8570	12.7000	101.3633	100.9746	105.5658	5,500,000.00
FXD1/2019/15Yr		KE5000009430	28-Jan-19	09-Jan-34	4,721	80,809.080	Fixed	12.8570	12.5500	103.6153	103.2268	105.5658	3,000,000.00
FXD1/2012/20Yr	(Re-opened)	KE2000002176	30-May-11	05-May-31	3,741	33,822.97	Fixed	10.0000	13.0000	85.4336	83.2095	89.3948	50,000.00
FXD1/2018/20Yr		KE5000008325	26-Mar-18	01-Mar-38	6,233	59,078.28	Fixed	13.2000	13.3000	103.9275	99.9584	102.7121	1,000,000.00
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,144	86,258.15	Fixed	13.4000	12.8000	106.0499	104.3565	101.3894	900,000.00
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,144	86,258.15	Fixed	13.4000	13.7500	99.2260	97.5426	101.3894	2,400,000.00
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	18-Nov-24	1,382	41,469.45	Fixed	12.5000	9.2000	110.3722	107.9310	109.4416	6,000,000.00
IFB 1/2019/25Yr		KE5000009760	25-Mar-19	22-Feb-44	8,417	16,828.65	Fixed	12.2000	12.0500	105.6276	101.0558	103.6055	1,000,000.00
IFB 1/2020/9Yr		KE6000009430	15-Apr-20	02-Apr-29	2,979	74,397.29	Fixed	10.8500	9.7400	108.3794	104.9207	99.5362	1,900,000.00
IFB 1/2020/8Yr		KE6000008653	03-Jun-20	25-May-28	1,935	19,275.46	Fixed	10.2000	9.3000	104.6234	102.7459	99.8195	14,200,000.00
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,839	78,639.89	Fixed	10.9000	11.3000	102.9055	97.9646	100.2441	1,650,000.00
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,839	78,639.89	Fixed	10.9000	11.1900	103.4560	98.5151	100.2441	400,000.00
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	5,813	81,052.52	Fixed	12.2570	11.6107	104.4569	104.0865	103.5064	1,500,000.00
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	5,813	81,052.52	Fixed	12.2570	11.5500	104.8547	104.4843	103.5064	5,000,000.00
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	5,813	81,052.52	Fixed	12.2570	11.5200	105.0522	104.6818	103.5064	12,000,000.00
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	5,813	81,052.52	Fixed	12.2570	11.3200	106.3837	106.0133	103.5064	1,000,000.00
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	5,813	81,052.52	Fixed	12.2570	11.2500	106.8559	106.4855	103.5064	100,000.00
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	5,813	81,052.52	Fixed	12.2570	11.2300	106.9914	106.6210	103.5064	30,400,000.00
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	5,813	81,052.52	Fixed	12.2570	11.1600	107.4676	107.0972	103.5064	16,500,000.00
CORPORATE BONDS													
EABL FIXED MEDIUM TERM NOTE													
EABL BD 28/03/22-0052-14.17		KE5000007103	03-Apr-17	28-Mar-22	416	6,000.00	FIXED	14.1700				103.9381	
CHASE BANK FIXED MEDIUM TER S													
CHBS BD 02/06/22-0044-13.5		KE5000002104	10-Jun-15	02-Jun-22	482	4,822.40	FIXED	13.2500				100.0000	
REAL PEOPLE MEDIUM TERM NOTE													
RPBD BD 06/08/18-0046-13.45		KE5000002096	10-Aug-15	28-Feb-21	23	1,301.10	T.B (91) + 1.00%					90.0000	
RPBD BD 03/08/20-0047-13.65		KE5000003102	10-Aug-15	03-Aug-28	2,736	1,301.10	T.B (91) + 1.00%					101.5187	
FAMILY BANK MEDIUM TERM NOTE													
FBKB BD 18/04/21-0049-13.75		KE5000003763	26-Oct-15	19-Apr-21	73	1,297.10	FIXED	13.7500				102.3656	
FBKB BD 18/04/21-0051-2.5		KE5000003870	26-Oct-15	19-Apr-21	73	600.80	T.B (182) + 2.50%					94.7367	
FBKB BD 18/04/21-0050-14		KE5000003987	26-Oct-15	19-Apr-21	73	120.40	FIXED	14.0000				94.7367	
ACORN GREEN BOND MEDIUM TERM NOTE													
ACORN FXD		KE6000007093	08-Nov-19	08-Nov-24	1,372	1,099.00	FIXED	12.2500				103.3447	
CENTUM REAL ESTATE LIMITED (SENIOR SECURED)													
CENTUM REAL ESTATE - ZERO COUPON MEDIUM TERM NOTE		KE7000002548	16-Dec-20	13-Dec-23	1,041	2,603.30	FIXED	12.5000				-	
CENTUM REAL ESTATE - ZERO COUPON EQUITY LINKED MEDIUM		KE7000002654	16-Dec-20	13-Dec-23	1,041	2,603.30	FIXED	12.0000				-	

Turnover in Bonds	
Today	Previous
1,895,350,000	4,792,200,000

Total Deals	
Today	Previous
62	101

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 day rates Movine Avenge - **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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