

 nairobi securities exchange BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE												January 15, 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												January 15, 2021
TWO YEAR BONDS												
FXD 1/2019/2Yr		KE5000009323	28-Jan-19	25-Jan-21	10	31,120.85	Fixed	10.7010			101.3423	
FXD 1/2021/2Yr		KE7000002217	12-Jan-21	9-Jan-23	724	55,860.26	Fixed	9.4860			100.1520	
FIVE YEAR BONDS												
FXD 1/2016/ 5Yr		KE5000004548	25-Apr-16	19-Apr-21	94	19,544.20	Fixed	14.3340			102.1049	
FXD 2/2016/ 5Yr		KE5000005107	25-Jul-16	19-Jul-21	185	24,395.30	Fixed	14.0690			103.4148	
FXD 3/2016/ 5Yr		KE5000006436	26-Sep-16	20-Sep-21	248	23,051.05	Fixed	13.1120			104.9886	
FXD 1/2017/ 5Yr		KE5000007434	28-Aug-17	22-Aug-22	584	29,599.15	Fixed	12.4650			99.9601	
FXD 2/2017/ 5Yr		KE5000007764	23-Oct-17	17-Oct-22	640	20,712.10	Fixed	12.5170			105.5406	
FXD 1/2018/ 5Yr		KE5000008218	26-Mar-18	20-Mar-23	794	30,795.55	Fixed	12.2990			105.0909	
FXD 1/2019/ 5Yr		KE5000009547	25-Feb-19	19-Feb-24	1,130	65,082.22	Fixed	11.3040			103.2598	
FXD 2/2019/ 5Yr		KE6000001096	13-May-19	6-May-24	1,207	39,201.40	Fixed	10.8720			101.2939	
FXD 3/2019/ 5Yr		KE6000005766	16-Dec-19	9-Dec-24	1,424	45,012.60	Fixed	11.4920			103.8230	
FXD1/2020/ 5Yr		KE6000008547	11-May-20	5-May-25	1,571	30,121.88	Fixed	11.6670			104.1247	
TEN YEAR BONDS												
FXD 1/2012/10Yr	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	514	35,273.70	Fixed	12.7050			105.4969	
FXD 1/2013/10Yr	(Re-opened)	KE2000006037	1-Jul-13	19-Jun-23	885	39,248.20	Fixed	12.3710			106.1112	
FXD 1/2014/10Yr	(Re-opened)	KE3000008890	25-May-15	15-Jan-24	1,095	35,852.15	Fixed	12.1800			99.9822	
FXD 1/2016/10Yr		KE5000006329	29-Aug-16	17-Aug-26	2,040	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	11.1200	114.5272	108.4004	450,000,000
FXD 1/2018/10Yr		KE5000008762	27-Aug-18	14-Aug-28	2,768	40,584.60	Fixed	12.6860			107.2607	
FXD 2/2018/10Yr		KE5000009216	17-Dec-18	4-Dec-28	2,880	54,034.49	Fixed	12.5020			104.2969	
FXD 1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	2,950	52,044.00	Fixed	12.4380			104.7171	
FXD 2/2019/10Yr		KE5000009877	15-Apr-19	2-Apr-29	2,999	51,325.00	Fixed	12.3000			103.6277	
FXD 3/2019/10Yr		KE6000004876	19-Aug-19	6-Aug-29	3,125	45,005.05	Fixed	11.5170			104.3653	
FXD 4/2019/10Yr		KE6000005659	25-Nov-19	12-Nov-29	3,223	69,222.44	Fixed	12.2800			103.1924	
FIFTEEN YEAR BONDS												
FXD1/2007/15Yr		KE1000001345	26-Mar-07	7-Mar-22	416	3,654.60	Fixed	14.5000			108.0492	
FXD2/2007/15Yr		KE1000001352	25-Jun-07	6-Jun-22	507	32,682.60	Fixed	13.5000			106.7662	
FXD3/2007/15Yr	(Re-opened)	KE1000001360	26-Nov-07	7-Nov-22	661	32,958.10	Fixed	12.5000			105.8668	
FXD1/2008/15Yr		KE1000001428	31-Mar-08	13-Mar-23	787	34,789.80	Fixed	12.5000			105.9721	
FXD1/2009/15Yr		KE4000003436	26-Oct-09	7-Oct-24	1,361	31,952.45	Fixed	12.5000			106.7635	
FXD1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	1,515	27,693.90	Fixed	10.2500			99.4715	
FXD2/2010/15Yr	(Re-opened)	KE2000001558	25-Apr-11	8-Dec-25	1,788	24,532.51	Fixed	9.0000	10.5500	94.9491	94.1579	100,000,000
FXD1/2012/15Yr		KE4000003675	24-Sep-12	6-Sep-27	2,425	51,459.91	Fixed	11.0000	11.2800	102.3966	98.6796	98.1333
FXD1/2012/15Yr		KE4000003675	24-Sep-12	6-Sep-27	2,425	51,459.91	Fixed	11.0000	11.2000	102.7624	99.0454	100,000,000
FXD1/2013/15Yr	(Re-opened)	KE4000003790	25-Feb-13	7-Feb-28	2,579	42,138.45	Fixed	11.2500			98.1333	100,000,000
FXD2/2013/15Yr		KE4000003808	29-Apr-13	10-Apr-28	2,642	66,103.060	Fixed	12.0000			102.6261	
FXD1/2018/15Yr		KE5000008432	28-May-18	9-May-33	4,497	49,254.850	Fixed	12.6500			105.4438	
FXD2/2018/15Yr		KE5000008879	22-Oct-18	3-Oct-33	4,644	29,064.350	Fixed	12.7500			102.8680	
FXD1/2019/15Yr		KE5000009430	28-Jan-19	9-Jan-34	4,742	80,809.080	Fixed	12.8570			103.2948	
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	4,847	49,843.78	Fixed	12.7340	12.7000	102.5142	100.1703	200,000,000
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	4,847	49,843.78	Fixed	12.7340	12.5000	103.7986	101.4547	99.8534
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	4,847	49,843.78	Fixed	12.7340	12.3000	105.1083	102.7644	99.8534
FXD3/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	4,924	50,552.95	Fixed	12.3400			100.1765	200,000,000
FXD1/2020/15Yr		KE6000007218	25-Feb-20	5-Feb-35	5,134	50,883.00	Fixed	12.7560			102.6455	
TWENTY YEAR BOND												
FXD1/2008/20Yr	(Re-opened)	KE1000001493	30-Jun-08	5-Jun-28	2,698	38,145.10	Fixed	13.7500			99.9474	
FXD1/2011/20Yr	(Re-opened)	KE2000002176	30-May-11	5-May-31	3,762	33,822.97	Fixed	10.0000			99.1020	
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	1-Nov-32	4,308	44,581.65	Fixed	12.0000			100.5964	
FXD1/2016/20Yr		KE5000006543	26-Sep-16	1-Sep-36	5,708	12,761.20	Fixed	14.0000			107.3466	
FXD1/2018/20Yr		KE5000008325	26-Mar-18	1-Mar-38	6,254	59,078.29	Fixed	13.2000			102.5317	
FXD2/2018/20Yr		KE5000008655	30-Jul-18	5-Jul-38	6,380	56,109.20	Fixed	13.2000			100.6495	
FXD1/2019/20Yr		KE5000009984	15-Apr-19	21-Mar-39	6,639	23,560.05	Fixed	12.8730			107.9398	
TWENTY FIVE YEAR BOND												
FXD1/2010/25Yr	(Re-opened)	KE4000003089	28-Jun-10	28-May-35	5,246	20,192.50	Fixed	11.2500			97.8583	
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,165	86,258.15	Fixed	13.4000	13.2000	102.3242	101.4039	115,250,000
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,165	86,258.15	Fixed	13.4000	13.1000	103.0525	102.1322	100,000,000
THIRTY YEAR BOND												
SDB 1/2011/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,311	28,144.70	Fixed	12.0000			94.5518	
INFRASTRUCTURE BONDS												
IFB 1/2009/12Yr		KE4000003196	23-Feb-09	8-Feb-21	24	7,868.37	Fixed	12.5000			101.6308	
IFB 2/2009/12Yr		KE4000003204	7-Dec-09	22-Nov-21	311	5,388.33	Fixed	12.0000			101.5126	
IFB 1/2011/12Yr		KE2000002242	3-Oct-11	18-Sep-23	976	11,735.50	Fixed	12.0000			107.6921	
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	1,704	27,925.35	Fixed	11.0000			102.6694	
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	2,096	27,045.95	Fixed	11.0000			103.2817	
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	2-Dec-24	1,417	25,119.55	Fixed	11.0000			102.9765	
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,250	51,192.20	Fixed	11.0000			101.8386	
IFB 1/2016/9Yr		KE5000004654	23-May-16	12-May-25	1,578	36,303.20	Fixed	12.5000			106.6204	
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	6-Oct-31	3,916	40,029.65	Fixed	12.0000			105.7690	
IFB 1/2017/12Yr		KE5000006980	27-Feb-17	12-Feb-29	2,950	14,330.40	Fixed	12.5000			107.1292	
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	18-Nov-24	1,403	41,469.45	Fixed	12.5000			106.0000	
IFB 1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,378	41,184.80	Fixed	12.5000	11.3000	112.8566	106.9500	150,000,000
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,492	36,787.30	Fixed	11.9500			103.9780	
IFB 1/2019/25Yr		KE5000009760	25-Mar-19	22-Feb-44	8,438	16,828.65	Fixed	12.2000			103.6055	
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	8-Oct-35	5,379	71,028.55	Fixed	11.7500			103.5352	
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	2-Apr-29	2,999	74,397.29	Fixed	10.8500			100.8389	
IFB 1/2020/6Yr		KE6000008653	3-Jun-20	25-May-26	1,956	19,275.46	Fixed	10.2000	10.0000	101.8804	100.5914	100,000,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,860	78,639.89	Fixed	10.9000	10.8000	104.8057	100.4936	104.5009
BONDS SELL/BUY BACK TRANSACTIONS												
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION												
FXD 1/2021/2Yr		KE7000002217	12-Jan-21	9-Jan-23	724	55,860.26	Fixed	9.4860	9.3500	100.3437	100.2395	100.1520
FXD 1/2016/ 5Yr		KE5000004548	25-Apr-16	19-Apr-21	94	19,544.20	Fixed	14.3340	7.0104	105.2770	101.8116	102.1049
FXD 2/2016/ 5Yr		KE5000005107	25-Jul-16	19-Jul-21	185	24,395.30	Fixed	14.0690	7.5471	110.1096	110.2642	103.4148
FXD 3/2016/ 5Yr		KE5000006436	26-Sep-16	20-Sep-21	248	23,051.05	Fixed	13.1120	7.9729	107.4924	103.3139	104.9886
FXD 2/2017/ 5Yr		KE5000007764	23-Oct-17	17-Oct-22	640	20,712.10	Fixed	12.5170	9.2675	106.1536	105.1275	105.5406
FXD 1/2013/10Yr	(Re-opened)	KE2000006037	1-Jul-13	19-Jun-23	885	39,248.20	Fixed	12.3710	9.7250	106.4417	105.5920	10

Together, these factors help determine the value of your bond investment and the degree to which it matches your financial objectives.

Abb:

FR: Floating Rate Treasury Bond

MA: 12 weeks 91 day rates Moving Average

MTN: Medium Term Note;

EXT: 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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