BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

January 27, 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 27, 2021
TWO YEAR BONDS													
FXD 1/2018/2Y		KE5000009323	28-Jan-19	25-Jan-21	-2	31,120.85	Fixed	10.7010				101.3423	
FXD 1/2021/2Yr		KE7000002217	12-Jan-21	09-Jan-23	712	55,860.26	Fixed	9.4860				103.6651	
FIVE YEAR BONDS													
FXD 1/2016/ 5Yr		KE5000004548	25-Apr-16	19-Apr-21	82	19,544.20	Fixed	14.3340				102.1049	
FXD 2/2016/ 5Yr		KE5000005107	25-Jul-16	19-Jul-21	173	24,395.30	Fixed	14.0690				103.4148	
FXD 3/2016/ 5Yr		KE5000006436	26-Sep-16	20-Sep-21	236	23,051.05	Fixed	13.1120				104.9866	
FXD 1/2017/ 5Yr		KE5000007434	28-Aug-17	22-Aug-22	572	29,599.15	Fixed	12.4650				99.9601	
FXD 2/2017/ 5Yr		KE5000007764	23-Oct-17	17-Oct-22	628	20,712.10	Fixed	12.5170				105.1120	
FXD 1/2018/ 5Yr		KE5000008218	26-Mar-18	20-Mar-23	782	30,795.55	Fixed	12.2950				105.0909	
FXD 1/2019/ 5Yr		KE5000009547	25-Feb-19	19-Feb-24	1,118	65,082.22	Fixed	11.3040				103.2598	
FXD 2/2019/ 5Yr		KE6000001086	13-May-19	06-May-24	1,195	39,201.40	Fixed	10.8720				101.2939	
FXD 3/2019/ 5Yr		KE6000005766	16-Dec-19	08-Dec-24	1,412	45,012.92	Fixed	11.4920				103.8230	
FXD1/2020/ 5Yr		KE6000008547	11-May-20	05-May-25	1,559	30,121.88	Fixed	11.6670				104.1247	
TEN YEAR BONDS													
FXD 1/2012/10Yr	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	502	35,273.70	Fixed	12.7050				105.4969	
FXD 1/2013/10Yr	(Re-opened)	KE2000006037	01-Jul-13	19-Jun-23	873	39,248.20	Fixed	12.3710				106.1112	
FXD 1/2014/10Yr	(Re-opened)	KE3000008880	25-May-15	15-Jan-24	1,083	35,852.15	Fixed	12.1800				99.9822	
FXD 1/2016/10Yr		KE5000006329	29-Aug-16	17-Aug-26	2,028	18,306.45	Fixed	13.0390				116.7525	
FXD 1/2017/10Yr		KE5000007327	31-Jul-17	19-Jul-27	3,078	35,174.40	Fixed	12.9660				108.4004	
FXD 1/2018/10Yr		KE5000008762	27-Aug-18	14-Aug-28	2,756	40,984.60	Fixed	12.6860				107.2607	
FXD 2/2018/10Yr		KE5000009216	17-Dec-18	04-Dec-28	2,868	54,034.49	Fixed	12.5020				104.2969	
FXD 1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	2,938	52,044.00	Fixed	12.4380				104.7171	
FXD 2/2019/10Yr		KE5000009877	15-Apr-19	02-Apr-29	2,987	51,325.00	Fixed	12.3000				103.6277	
FXD 3/2019/10Yr		KE6000004876	19-Aug-19	06-Aug-29	3,113	45,005.05	Fixed	11.5170				104.3653	
FXD 4/2019/10Yr		KE6000005659	25-Nov-19	12-Nov-29	3,211	69,222.44	Fixed	12.2800				103.1924	
FIFTEEN YEAR BONDS													
FXD1/2007/15Yr		KE1000001345	26-Mar-07	07-Mar-22	404	3,654.60	Fixed	14.5000				108.0492	
FXD2/2007/15Yr		KE1000001352	25-Jun-07	06-Jun-22	495	32,682.60	Fixed	13.9000				106.7662	
FXD3/2007/15Yr	(Re-opened)	KE1000001360	26-Nov-07	07-Nov-22	649	32,958.10	Fixed	12.5000				105.2305	
FXD1/2008/15Yr		KE1000001428	31-Mar-08	13-Mar-23	775	34,789.80	Fixed	12.5000				105.1518	
FXD1/2009/15Yr		KE4000003436	26-Oct-09	07-Oct-24	1,349	31,952.45	Fixed	12.5000				106.7635	
FXD1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	1,503	27,693.90	Fixed	10.2500				99.4765	
FXD2/2010/15Yr	(Re-opened)	KE2000001558	25-Apr-11	08-Dec-25	1,776	24,532.51	Fixed	9.0000				93.9990	
FXD1/2012/15Yr		KE4000003675	24-Sep-12	06-Sep-27	2,413	51,459.91	Fixed	11.0000				99.0454	
FXD1/2013/15Yr	(Re-opened)	KE4000003790	25-Feb-13	07-Feb-28	2,567	42,138.45	Fixed	11.2500				100.4574	
FXD2/2013/15Yr		KE4000003808	29-Apr-13	10-Apr-28	2,630	66,103.060	Fixed	12.0000				102.6251	
FXD1/2014/15Yr		KE5000004432	28-May-18	09-May-33	4,485	49,254.800	Fixed	12.6500				105.4438	
FXD2/2014/15Yr		KE5000008879	22-Oct-18	03-Oct-33	4,632	29,064.350	Fixed	12.7500				102.8680	
FXD1/2019/15Yr		KE5000009430	28-Jan-19	09-Jan-34	4,730	80,809.080	Fixed	12.8570	12.3000	103.6369	103.5663	103.2948	300,000,000
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	4,835	49,843.78	Fixed	12.7340				101.8421	
FXD3/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	4,912	50,552.95	Fixed	12.3450				100.1765	
FXD1/2020/15Yr		KE6000007218	25-Feb-20	05-Feb-35	5,122	50,883.00	Fixed	12.7560				99.9712	
TWENTY YEAR BOND													
FXD1/2006/20Yr	(Re-opened)	KE1000001483	30-Jun-06	05-Jun-26	2,686	38,145.10	Fixed	13.7500				99.9474	
FXD1/2011/20Yr	(Re-opened)	KE2000002176	30-May-11	05-May-31	3,750	33,822.67	Fixed	10.0000				89.1020	
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	01-Nov-32	4,296	44,581.65	Fixed	12.0000				100.5964	
FXD1/2016/20Yr		KE5000006543	26-Sep-16	01-Sep-36	5,696	12,761.20	Fixed	14.0000				107.3466	
FXD1/2018/20Yr		KE5000008325	26-Mar-18	01-Mar-38	6,242	59,078.29	Fixed	13.2000				100.9738	
FXD2/2018/20Yr		KE5000008655	30-Jul-18	05-Jul-38	6,368	56,109.20	Fixed	13.2000	13.0000	101.4389	101.3664	99.9988	100,000,000
FXD1/2019/20Yr		KE5000009984	15-Apr-19	21-Mar-39	6,627	23,560.05	Fixed	12.8730				107.9398	
TWENTY FIVE YEAR BOND													
FXD1/2010/25Yr	(Re-opened)	KE4000003369	28-Jun-10	28-May-35	5,234	20,192.50	Fixed	11.2500				97.8583	
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,153	86,258.15	Fixed	13.4000	13.3000	102.0372	100.6751	101.3949	250,000,000
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,153	86,258.15	Fixed	13.4000	13.3000	102.0733	100.6744	101.3949	200,000,000
THIRTY YEAR BOND													
SDB 1/2013/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,299	28,144.70	Fixed	12.0000				94.5518	
INFRASTRUCTURE BONDS													
IFB 1/2009/12Yr		KE4000002196	23-Feb-09	08-Feb-21	12	7,668.37	Fixed	12.5000				101.6308	
IFB 2/2009/12Yr		KE4000002204	07-Dec-09	22-Nov-21	299	5,398.33	Fixed	12.0000				101.5126	
IFB 1/2011/12Yr		KE2000002242	03-Oct-11	18-Sep-23	964	11,735.50	Fixed	12.0000				107.8921	
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	1,692	27,925.35	Fixed	11.0000	10.2000	105.6596	101.7915	101.4463	211,200,000
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	2,084	27,045.95	Fixed	11.0000				103.2817	
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	02-Dec-24	1,405	25,119.55	Fixed	11.0000				100.5719	
IFB 1/2015/12Yr		KE4000001553	30-Mar-15	15-Mar-27	2,238	51,192.20	Fixed	11.0000				101.8386	
IFB 1/2016/9Yr		KE5000004654	23-May-16	12-May-25	1,566	36,303.20	Fixed	12.5000	9.7681	109.0100	106.5375	106.1034	169,300,000
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	06-Oct-31	3,904	40,029.65	Fixed	12.0000				105.7690	
IFB 1/2017/12Yr		KE5000006960	27-Feb-17	12-Feb-29	2,938	14,330.40	Fixed	12.5000				107.1292	
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	18-Nov-24	1,391	41,469.45	Fixed	12.5000				106.0000	
IFB 1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,366	41,184.80	Fixed	12.5000				114.0696	
IFB 1/2018/20Yr		KE5000009109	19-May-18	25-Oct-38	6,480	36,797.30	Fixed	11.9500				103.9780	
IFB 1/2019/25Yr		KE5000009760	25-Apr-19	22-Feb-44	8,426	16,828.65	Fixed	12.2000				103.6055	
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	5,367	71,028.55	Fixed	11.7500				102.2112	
IFB 1/2020/9Yr		KE6000009430	15-Apr-20	02-Apr-29	2,987	74,397.29	Fixed	10.8500	11.2000	101.6555	98.4661	98.4624	100,000,000
IFB 1/2020/6Yr		KE6000008653	03-Jun-20	25-May-26	1,944	19,275.46	Fixed	10.2000				100.1255	
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,848	78,639.89	Fixed	10.9000				99.7202	
IFB 1/2021/18Yr		KE7000002324	26-Jan-21	05-Jan-37	5,822	81,052.52	Fixed	12.2570	12.2623	100.0328	99.9655	102.5518	100,000,000
IFB 1/2021/18Yr		KE7000002324	26-Jan-21	05-Jan-37	5,822	81,052.52	Fixed	12.2570	12.2300	100.2317	100.1844	102.5518	1,388,700,000
IFB 1/2021/18Yr		KE7000002324	26-Jan-21	05-Jan-37	5,822	81,052.52	Fixed	12.2570	12.2000	100.4169	100.3496	102.5518	200,000,000
IFB 1/2021/18Yr		KE7000002324	26-Jan-21	05-Jan-37	5,822	81,052.52	Fixed	12.2570	12.0000	101.6657	101.5984	102.5518	75,000,000
IFB 1/2021/18Yr		KE7000002324	26-Jan-21	05-Jan-37	5,822	81,052.52	Fixed	12.2570	12.0000	101.6982	101.5972	102.5518	100,000,000
IFB 1/2021/18Yr		KE7000002324	26-Jan-21	05-Jan-37	5,822	81,052.52	Fixed	12.2570	11.9400	102.0449	101.9776	102.5518	1,424,550,000
IFB 1/2021/18Yr		KE7000002324	26-Jan-21	05-Jan-37	5,822	81,052.52	Fixed	12.2570	11.9051	102.2665	102.1992	102.5518	100,000,000
IFB 1/2021/18Yr		KE7000002324	26-Jan-21	05-Jan-37	5,822	81,052.52	Fixed	12.2570	11.9000	102.2990	102.2317	102.5518	100,000,000
IFB 1/2021/18Yr		KE7000002324	26-Jan-21	05-Jan-37	5,822	81,052.52	Fixed	12.2570	11.8900	102.3626	102.2953	102.5518	2,244,700,000
IFB 1/2021/18Yr		KE7000002324	26-Jan-21	05-Jan-37	5,822	81,052.52	Fixed	12.2570	11.8500	102.6179	102.5506	102.5518	301,900,000
IFB 1/2021/18Yr		KE7000002324	26-Jan-21	05-Jan-37	5,822	81,052.52	Fixed	12.2570	11.8100	102.8742	102.8069	102.5518	54,500,000
IFB 1/2021/18Yr		KE7000002324	26-Jan-21	05-Jan-37	5,822	81,052.52	Fixed	12.2570	11.8000	102.9384	102.8711	102.5518	400,000,000
IFB 1/2021/18Yr		KE7000002324	26-Jan-21	05-Jan-37	5,822	81,052.52	Fixed	12.2570	11.7950	102.9705	102.9032	102.5518	330,000,000
IFB 1/2021/18Yr		KE7000002324	26-Jan-21	05-Jan-37	5,822	81,052.52	Fixed	12.2570	11.5000	104.4982	104.4309	102.5518	120,000,000
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	712	55,860.26	Fixed	9.4860	8.6500	101.8843	101.4673	103.6651	19,600,000
FXD 1/2021/2Yr		KE7000002217	12-Jan-21	09-Jan-23	712	55,860.26	Fixed	9.4860	7.7100	103.5783	103.1613	103.6651	1,000,000
FXD 1/2017/10Yr		KE5000007327	31-Jul-17	19-Jul-27	3,078	35,174.40	Fixed	12.9660	10.9300	109.3644	109.2932	108.4004	22,000,000
FXD 2/2018/10Yr		KE5000009216	17-Dec-18	04-Dec-28	2,868	54,034.49	Fixed	12.5020	12.6800	100.8053	99.0941	104.2969	2,000,000
FXD 4/2019/10Yr		KE6000005659	25-Nov-19	12-Nov-29	3,211	69,222.44	Fixed	12.2800	11.0000	109.2670	107.0741	103.1924	18,500,000
FXD3/2007/15Yr	(Re-opened)	KE1000001360	26-Nov-07	07-Nov-22	649	32,958.10	Fixed	12.5000	10.0000	106.6677	103.9548	105.2305	5,000,000
FXD1/2018/20Yr		KE5000008325	26-Mar-18	01-Mar-38	6,242	59,078.29	Fixed	13.2000	12.9647	106.3411	101.6993	100.9738	359,800,000
FXD1/2018/20Yr		KE5000008325	26-Mar-18	01-Mar-38	6,242	59,078.29	Fixed	13.2000	12.8250	107.1758	102.5340	100.9738	100,000,000
IFB 1/2015/12Yr		KE4000001553	30-Mar-15	15-Mar-27	2,238	51,192.20	Fixed	11.0000	10.2500	105.3721	101.5040	101.8386	13,000,000
IFB 1/2016/9Yr		KE5000004654	23-May-16	12-May-25	1,566	36,303.20	Fixed	12.5000	9.0300	110.9029	108.4304	106.1034	4,000,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	5,367	71,028.55	Fixed	11.7500	10.5000	111.3570	108.3549	102.2112	20,000,000
IFB 1/2020/9Yr		KE6000009430	15-Apr-20	02-Apr-29	2,987	74,397.29	Fixed	10.8500	11.3000	101.2329	98.0435	98.4624	100,000
IFB 1/2020/9Yr		KE6000009430	15-Apr-20	02-Apr-29	2,987	74,397.29	Fixed	10.8500	11.0000	102.5083	99.3189	98.4624	11,000,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,848	78,639.89	Fixed	10.9000	10.0000	109.4383	104.7869	99.7202	20,000,000
IFB 1/2021/18Yr		KE7000002324	26-Jan-21	05-Jan-37	5,822	81,052.52	Fixed	12.2570	11.7600	103.1959	103.1286	102.5518	600,000
IFB 1/2021/18Yr		KE7000002324	26-Jan-21	05-Jan-37	5,822	81,052.52	Fixed	12.2570	11.7500	103.2604	103.1931	102.5518	100,000
IFB 1/2021/18Yr		KE7000002324	26-Jan-21	05-Jan-37	5,822	81,052.52	Fixed	12.2570	11.6900	103.6489	103.5816	102.5518	400,000
IFB 1/2021/18Yr		KE7000002324	26-Jan-21	05-Jan-37	5,822	81,052.52	Fixed	12.2570	11.6800	103.7138	103.6465	102.5518	26,200,000
IFB 1/2021/18Yr		KE7000002324	26-Jan-21	05-Jan-37	5,822	81,052.52	Fixed	12.2570	11.5700	104.4325	104.3652	102.5518	900,000
IFB 1/2021/18Yr		KE7000002324	26-Jan-21	05-Jan-37	5,822	81,052.52	Fixed	12.2570	11.4200	105.4249	105.3576	102.5518	31,000,000
IFB 1/2021/18Yr		KE7000002324	26-Jan-21	05-Jan-37	5,822	81,052.52	Fixed	12.2570	11.9750	101.8234	101.7561	102.5518	8,000,000
CORPORATE BONDS													
EABL FIXED MEDIUM TERM NOTE													
EABS BD 28/03/22-0052-14.17		KE5000007103	03-Apr-17	28-Mar-22	425	6,000.00	FIXED	14.1700				103.9381	
CHASE BANK FIXED MEDIUM TER S													
CHBS BD 02/06/22-0948-13.5		KE5000002104	10-Jun-15	02-Jun-22	491	4,822.40	FIXED	13.2500				100.0000	
REAL PEOPLE MEDIUM TERM NOTE													
RPBD.BD.06/08/18-0046-13.65		KE5000002096	10-Aug-15	28-Feb-21	32	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	2,745	1,301.10	T.B (91) + 1.00%					101.5187	
FAMILY BANK MEDIUM TERM NOTE													
FBKB.BD.19/04/21-0049-13.75		KE5000003763	26-Oct-15	19-Apr-21	82	1,297.10	FIXED	13.7500				102.3656	
FBKB.BD.19/04/21-0051-2.5		KE5000003870	26-Oct-15	19-Apr-21	82	600.80	T.B (182) + 2.50%					94.7367	
FBKB.BD.19/04/21-0050-14		KE5000003987	26-Oct-15	19-Apr-21	82	120.40	FIXED	14.0000				94.7367	
ACORN GREEN BOND MEDIUM TERM NOTE													
ACORN FXD		KE6000007093	08-Nov-19	08-Nov-24	1,381	1,099.00	FIXED	12.2500				103.3447	

Turnover in Bonds	
Today	Previous
8,933,050,000	10,674,350,000

Total Deals	
Today	Previous
88	72

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.

GLS:-

FB: Floating Rate Treasury Bond **MA**: 12 weeks 91 dev 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

DISCLAIMER: Utmost care has been taken in the preparation of this report. However, the Nairobi Securities Exchange does not warrant accuracy,adequacy or completeness of this information- and expressly disclaims liability for errors or omissions in this information. No warranty of any kind, implied, express or statutory is given in conjunction with the information.