BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

March 2, 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													March 2, 2021
TWO YEAR BONDS													
FXD 1/2021/2Yr		KE7000002217	12-Jan-21	09-Jan-23	678	55,860.26	Fixed	9.4860				100.3791	
FIVE YEAR BONDS													
FXD 1/2016/ 5Yr		KE5000004548	25-Apr-16	19-Apr-21	48	19,544.20	Fixed	14.3340				102.1049	
FXD 2/2016/ 5Yr		KE5000005107	25-Jul-16	19-Jul-21	139	24,395.30	Fixed	14.0690				103.4148	
FXD 3/2016/ 5Yr		KE5000006436	26-Sep-16	20-Sep-21	202	23,051.05	Fixed	13.1120				102.8778	
FXD 1/2017/ 5Yr		KE5000007154	28-Apr-17	22-Apr-22	538	23,589.15	Fixed	12.4650				99.9921	
FXD 2/2017/ 5Yr		KE5000007764	23-Oct-17	17-Oct-22	594	20,712.10	Fixed	12.5170				105.1120	
FXD 1/2018/ 5Yr		KE5000008218	26-Mar-18	20-Mar-23	748	30,795.55	Fixed	12.2090				105.0909	
FXD 1/2019/ 5Yr		KE5000009547	25-Feb-19	19-Feb-24	1,084	65,082.22	Fixed	11.3040	10.1228	103.2156	102.9672	100.5289	100,000,000
FXD 2/2019/ 5Yr		KE6000001096	13-May-19	06-May-24	1,161	39,201.40	Fixed	10.8720				102.0702	
FXD 3/2019/ 5Yr		KE6000005766	16-Dec-19	09-Dec-24	1,378	45,012.60	Fixed	11.4920				103.0366	
FXD 1/2020/ 5Yr		KE6000009547	11-May-20	05-May-25	1,525	30,121.88	Fixed	11.6670				103.6953	
TEN YEAR BONDS													
FXD 1/2012/10Yr	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	468	35,273.70	Fixed	12.7050				104.7643	
FXD 1/2013/10Yr	(Re-opened)	KE2000006037	01-Jul-13	19-Jun-23	839	39,248.20	Fixed	12.3710				105.8377	
FXD 1/2014/10Yr	(Re-opened)	KE3000008890	25-May-15	15-Jan-24	1,049	35,852.15	Fixed	12.1800				99.9822	
FXD 1/2016/10Yr		KE5000006329	29-Aug-16	17-Aug-26	1,994	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				107.4402	
FXD 1/2018/10Yr		KE5000008762	27-Aug-18	14-Aug-28	2,722	40,584.60	Fixed	12.6860				103.9525	
FXD 2/2018/10Yr		KE5000009216	17-Dec-18	04-Dec-28	2,834	54,034.49	Fixed	12.5020				105.0568	
FXD 1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	2,904	52,044.00	Fixed	12.4380				104.7171	
FXD 2/2019/10Yr		KE5000009877	15-Apr-19	02-Apr-29	2,953	51,325.00	Fixed	12.3000				103.6277	
FXD 3/2019/10Yr		KE6000004876	19-Aug-19	06-Aug-29	3,078	45,005.05	Fixed	11.5170				104.3653	
FXD 4/2019/10Yr		KE6000005659	25-Nov-19	12-Nov-29	3,177	69,222.44	Fixed	12.2800				103.3720	
FIFTEEN YEAR BONDS													
FXD1/2007/15Yr		KE1000001345	26-Mar-07	07-Mar-22	370	3,654.60	Fixed	14.5000				105.8218	
FXD2/2007/15Yr		KE1000001352	25-Jun-07	06-Jun-22	461	32,682.60	Fixed	13.5000				105.6632	
FXD3/2007/15Yr	(Re-opened)	KE1000001360	26-Nov-07	07-Nov-22	615	32,958.10	Fixed	12.5000				105.2305	
FXD1/2008/15Yr		KE1000001428	31-Mar-08	13-Mar-23	741	34,789.80	Fixed	12.5000				105.7538	
FXD1/2009/15Yr		KE4000003436	26-Oct-09	07-Oct-24	1,315	31,852.45	Fixed	12.5000				106.4940	
FXD1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	1,469	27,693.90	Fixed	10.2500				99.3092	
FXD2/2010/15Yr	(Re-opened)	KE2000001598	25-Apr-11	08-Dec-25	1,742	24,532.01	Fixed	9.0000				93.8846	
FXD1/2012/15Yr		KE4000003675	24-Sep-12	06-Sep-27	2,379	51,459.91	Fixed	11.0000				99.0454	
FXD1/2013/15Yr	(Re-opened)	KE4000003780	25-Feb-13	07-Feb-28	2,533	49,124.18	Fixed	11.2500				98.1163	
FXD1/2018/15Yr		KE5000008432	28-May-18	09-May-33	4,451	49,254.85	Fixed	12.6500				105.4438	
FXD2/2018/15Yr		KE5000008879	22-Oct-18	03-Oct-33	4,598	29,064.35	Fixed	12.7500				102.9680	
FXD1/2019/15Yr		KE5000009430	28-Jan-19	09-Jan-34	4,696	80,809.08	Fixed	12.8570				105.5658	
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	4,801	49,843.78	Fixed	12.7340				102.3923	
FXD3/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	4,878	50,552.95	Fixed	12.3450				100.1765	
FXD1/2020/15Yr		KE6000007218	25-Feb-20	05-Feb-35	5,088	50,883.00	Fixed	12.7560	12.4500	102.2759	101.9955	101.6564	100,000,000
TWENTY YEAR BOND													
FXD1/2006/20Yr	(Re-opened)	KE1000001493	30-Jun-06	05-Jun-26	2,652	38,145.10	Fixed	13.7500				99.9474	
FXD1/2011/20Yr	(Re-opened)	KE2000002176	30-May-11	05-May-31	3,716	33,822.97	Fixed	10.0000				89.3948	
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	01-Nov-32	4,262	48,506.49	Fixed	12.0000				96.9983	
FXD1/2016/20Yr		KE5000006543	26-Sep-16	01-Sep-36	5,662	12,761.20	Fixed	14.0000				107.3466	
FXD1/2018/20Yr		KE5000008325	26-Mar-18	01-Mar-38	6,208	59,078.29	Fixed	13.2000	13.1250	106.3601	100.4854	102.0286	100,000,000
FXD2/2018/20Yr		KE5000008655	30-Jul-18	05-Jul-38	6,334	56,109.20	Fixed	13.2000				101.5116	
FXD1/2019/20Yr		KE5000009984	15-Apr-19	21-Mar-39	6,593	23,560.05	Fixed	12.8730				100.1211	
TWENTY FIVE YEAR BOND													
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,119	86,258.15	Fixed	13.4000	13.1000	104.7183	102.1046	101.0167	100,000,000
THIRTY YEAR BOND													
SDB 1/2011/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,265	28,144.70	Fixed	12.0000				94.5518	
INFRASTRUCTURE BONDS													
IFB 2/2009/12Yr		KE4000003204	07-Dec-09	22-Nov-21	265	5,388.33	Fixed	12.0000				101.5126	
IFB 1/2011/12Yr		KE2000002242	03-Oct-11	18-Sep-23	930	11,736.50	Fixed	12.0000				107.8921	
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	16-Sep-25	1,658	27,925.35	Fixed	11.0000				100.5525	
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	2,050	27,046.95	Fixed	11.0000				101.8047	
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	02-Dec-24	1,371	25,119.55	Fixed	11.0000				102.1055	
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,204	51,192.20	Fixed	11.0000				101.5664	
IFB 1/2016/9Yr		KE5000004654	23-May-16	12-May-25	1,532	36,303.20	Fixed	12.5000				105.8444	
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	06-Oct-31	3,870	40,029.65	Fixed	12.0000				104.0217	
IFB 1/2017/12Yr		KE5000006980	27-Feb-17	12-Feb-29	2,904	14,330.40	Fixed	12.5000				107.1292	
IFB 1/2017/7Yr		KE5000007888	27-Nov-17	16-Nov-24	1,357	41,469.45	Fixed	12.5000	10.0000	109.1135	105.7138	105.7188	50,000,000
IFB 1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,332	41,184.80	Fixed	12.5000				107.1854	
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,446	36,787.30	Fixed	11.9500				101.7568	
IFB 1/2018/25Yr		KE5000009760	25-Mar-19	22-Feb-44	8,392	16,828.65	Fixed	12.2000				101.5477	
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	5,333	71,028.55	Fixed	11.7500				104.8632	
IFB 1/2020/9Yr		KE6000009430	15-Apr-20	02-Apr-29	2,953	74,397.29	Fixed	10.8500				99.9729	
IFB 1/2020/8Yr		KE6000008853	03-Jun-20	25-May-28	1,810	19,275.46	Fixed	10.2000				100.5693	
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,814	78,639.89	Fixed	10.9000	10.6070	101.7443	101.5047	102.0657	246,000,000
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	5,788	81,052.52	Fixed	12.2570	11.7000	104.6900	103.4778	103.4787	315,100,000
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	5,788	81,052.52	Fixed	12.2570	11.6700	104.8942	103.6720	103.4787	200,000,000
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	678	55,860.26	Fixed	9.4860	7.4100	104.8368	103.5338	100.3791	4,500,000
FXD 1/2019/ 5Yr		KE5000009547	25-Feb-19	19-Feb-24	1,084	65,082.22	Fixed	11.3040	11.1800	100.5490	100.3006	100.5289	1,000,000
FXD 3/2019/ 5Yr		KE6000005766	16-Dec-19	09-Dec-24	1,378	45,012.60	Fixed	11.4920	10.2411	106.2731	103.8105	103.0366	600,000
FXD 1/2014/10Yr	(Re-opened)	KE3000008890	25-May-15	15-Jan-24	1,049	35,852.15	Fixed	12.1800	11.1000	104.0123	102.0735	99.9822	25,800,000
FXD 1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	2,904	52,044.00	Fixed	12.4380	11.2300	106.5241	106.2507	104.7171	13,100,000
FXD1/2008/15Yr		KE1000001428	31-Mar-08	13-Mar-23	741	34,789.80	Fixed	12.5000	10.0000	110.2974	104.4938	105.7538	6,000,000
FXD1/2019/15Yr		KE5000009430	28-Jan-19	09-Jan-34	4,696	80,809.08	Fixed	12.8570	11.9800	106.9309	105.6583	105.5658	600,000
FXD1/2008/20Yr	(Re-opened)	KE1000001493	30-Jun-08	05-Jun-26	2,652	38,145.10	Fixed	13.7500	12.7000	107.7912	104.8448	99.9474	250,000
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	01-Nov-32	4,262	48,506.49	Fixed	12.0000	11.9250	103.9191	100.6246	96.9983	9,600,000
FXD1/2018/20Yr		KE5000008549	25-Jun-18	25-May-43	8,119	86,258.15	Fixed	13.4000	13.3051	103.2355	100.6218	101.0167	3,500,000
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,119	86,258.15	Fixed	13.4000	12.8700	106.4273	103.8136	101.0167	20,000,000
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,119	86,258.15	Fixed	13.4000	12.8400	106.6539	104.0402	101.0167	5,000,000
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,119	86,258.15	Fixed	13.4000	12.7500	107.3390	104.7253	101.0167	20,000,000
SDB 1/2011/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,265	28,144.70	Fixed	12.0000	12.0000	100.4814	99.9869	94.5518	200,000
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	2,050	27,046.95	Fixed	11.0000	10.6200	109.1741	101.1246	101.8047	900,000
FXD 1/2015/9Yr		KE5000004100	14-Dec-15	02-Dec-24	1,371	25,119.55	Fixed	11.0000	8.8800	107.0981	105.0294	102.1055	100,000
FXD 1/2017/12Yr		KE5000006980	27-Feb-17	12-Feb-29	2,904	14,330.40	Fixed	12.5000	9.8900	109.3537	109.0790	107.1292	15,000,000
FXD 1/2020/8Yr		KE6000008853	03-Jun-20	25-May-28	1,810	19,275.46	Fixed	10.2000	9.1100	105.8689	103.2909	100.5693	400,000
IFB 1/2020/8Yr		KE6000008653	03-Jun-20	25-May-28	1,810	19,275.46	Fixed	10.2000	9.0900	105.9313	103.3533	100.5693	1,100,000
IFB 1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	2,953	74,397.29	Fixed	10.8500	9.9600	107.9990	103.7961	99.9729	10,000,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,814	78,639.89	Fixed	10.9000	11.2400	96.5202	86.2806	102.0657	200,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,814	78,639.89	Fixed	10.9000	10.7000	101.2613	101.0217	102.0657	100,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,814	78,639.89	Fixed	10.9000	10.2800	103.4688	103.2292	102.0657	19,500,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,814	78,639.89	Fixed	10.9000	10.2000	103.8070	103.6574	102.0657	37,700,000
IFB 1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,814	78,639.89	Fixed	10.9000	10.1900	103.9507	103.7111	102.0657	2,500,000
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	5,788	81,052.52	Fixed	12.2570	11.4500	106.3253	105.1131	103.4787	2,000,000
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	5,788	81,052.52	Fixed	12.2570	11.2000	106.0326	106.7869	103.4787	12,000,000
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	5,788	81,052.52	Fixed	12.2570	11.1800	108.1362	106.9240	103.4787	4,700,000
IFB 1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	5,788	81,052.52	Fixed	12.2570	11.1100	106.6134	107.4012	103.4787	12,400,000
CORPORATE BONDS													
EABL FIXED MEDIUM TERM NOTE													
EABL BD 28/03/22-0052-24.17		KE5000007103	03-Apr-17	28-Mar-22	391	6,000.00	FIXED	14.1700	9.800	110.455	104.304	103.9381	5,000,000
CHASE BANK FIXED MEDIUM TER S													
CHBD BD 02/06/22-0044-13.5		KE5000002104	10-Jun-15	02-Jun-22	457	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	30-Jun-21	120	1,301.10	T.B (91) + 1.00%					90.0000	
RPBD BD.03/08/20-0047-13.65		KE5000003102	10-Aug-15	24-Jul-28	2,701	1,301.10	T.B (91) + 1.00%					101.5187	
FAMILY BANK MEDIUM TERM NOTE													
FBGB.BD.19/04/21-0049-13.75		KE5000003763	26-Oct-15	19-Apr-21	48	1,297.10	FIXED	13.7500				102.3656	
FBGB.BD.19/04/21-0051-2.5		KE5000003870	26-Oct-15	19-Apr-21	48	600.80	T.B (182) + 2.50%					94.7367	
FBGB.BD.19/04/21-0050-14		KE5000003987	26-Oct-15	19-Apr-21	48	120.40	FIXED	14.0000				94.7367	
ACORN GREEN BOND MEDIUM TERM NOTE													
ACORN FXD		KE6000007093	08-Nov-19	08-Nov-24	1,347	2,401.40	FIXED	12.2500				103.3447	
CENTUM REAL ESTATE LIMITED MEDIUM TERM NOTE (SENIOR SECURED)													
CENTUM REAL ESTATE - ZERO COUPON		KE7000002548	16-Dec-20	13-Dec-23	1,016	2,603.30	FIXED	12.5000				-	
CENTUM REAL ESTATE - ZERO COUPON EQUITY LINKED		KE7000002854	16-Dec-20	13-Dec-23	1,016	2,603.30	FIXED	12.0000				-	

Turnover in Bonds	
Today	Previous
1,443,650,000	**2,758,600,000**

Total Deals	
Today	Previous
58	**64**

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: Floater 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

No warranty of any kind, implied, express or statutory is given in conjunction with the information.