

NSE Nairobi Securities Exchange												October 19, 2020
BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE												
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 (%)	Value Traded (Ksh)
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION												
TWO YEAR BONDS												
FXD 1001010	KE000000932	28-Jan-19	25-Jan-21	98	31,120.85	Fixed		10.7510			107.3425	
FIVE YEAR BONDS												
FXD 1001015 SV	KE000000396	30-May-18	29-Nov-23	36	36,673.84	Fixed		13.8208			101.7981	
FXD 1001016 SV	KE000000458	25-Apr-18	18-Apr-21	184	19,544.26	Fixed		14.3486			111.2224	
FXD 1001017 SV	KE000000107	25-Apr-18	19-Jul-21	273	24,395.35	Fixed		13.0599			104.8413	
FXD 1001018 SV	KE000000416	26-May-18	20-Sep-21	398	23,451.05	Fixed		13.1128			109.8886	
FXD 1001017 SV	KE000000749	29-Aug-11	29-Aug-22	472	29,599.15	Fixed		12.4550	9.1000	107.4398	105.2427	200.0000
FXD 1001018 SV	KE000000784	23-Oct-11	17-Oct-22	728	29,712.35	Fixed		13.0170			107.0910	
FXD 1001019 SV	KE000000918	28-May-18	20-Mar-23	582	36,795.05	Fixed		12.2886			108.3951	
FXD 1001019 SV	KE000000947	26-Sep-18	18-Feb-24	1,238	46,862.22	Fixed		13.3648			103.8703	
FXD 1001019 SV	KE000001096	13-May-18	08-Mar-24	1,245	36,401.40	Fixed		10.8728	10.0000	107.4398	101.6584	150.0000
FXD 1001019 SV	KE000000786	16-Nov-18	08-Dec-23	1,512	45,012.60	Fixed		11.4904	10.1500	108.4004	104.2485	1,000.0000
FXD 1001019 SV	KE000000786	16-Nov-18	08-Dec-23	1,512	45,012.60	Fixed		11.4904	10.0000	108.4004	104.2485	300.0000
FXD 1002010 SV	KE000000847	11-May-20	05-May-25	1,659	35,121.88	Fixed		11.6970			104.2545	
TEN YEAR BONDS												
FXD 1001010 SV	KE000000198	01-May-11	18-Oct-21	6	33,387.80	Fixed		9.3020			100.4617	
FXD 1001010 SV	KE000000358	25-Apr-11	18-Apr-21	869	36,473.26	Fixed		12.7098			106.8128	
FXD 1001010 SV	KE000000637	07-Jul-11	18-Apr-21	873	38,428.29	Fixed		12.3176			106.6458	
FXD 1001010 SV	KE000000880	29-May-11	15-Jan-21	1,183	36,652.15	Fixed		12.1890			106.3411	407.0000
FXD 1001010 SV	KE000000932	29-Aug-11	17-Feb-21	2,108	18,306.45	Fixed		10.0386	9.9689	108.0202	105.2574	
FXD 1001010 SV	KE000000727	31-Jul-11	19-Jul-21	3,078	36,174.40	Fixed		12.9668			110.2576	
FXD 1001010 SV	KE000000762	27-Aug-11	14-Feb-21	2,896	40,054.60	Fixed		12.6985			109.3335	
FXD 1001010 SV	KE000000918	17-Oct-11	08-Dec-21	2,868	54,034.49	Fixed		12.5028			108.7238	
FXD 1001010 SV	KE000000963	26-Sep-11	15-Feb-21	3,039	50,044.00	Fixed		12.4388			109.3038	
FXD 1001010 SV	KE000000987	19-Apr-11	08-Apr-21	3,087	51,325.00	Fixed		12.3006			102.4151	
FXD 1001010 SV	KE000000987	19-Apr-11	08-Apr-21	3,087	51,325.00	Fixed		11.0178			102.4151	
FXD 1001010 SV	KE000000988	25-Nov-11	12-Nov-21	3,311	49,222.41	Fixed		12.2805			102.8854	
FIFTEEN YEAR BONDS												
FXD 1001010 SV	KE000001345	26-Mar-07	07-Mar-21	503	3,654.60	Fixed		14.5000			109.0490	
FXD 1002010 SV	KE000000182	25-Apr-11	06-Jun-21	595	32,652.60	Fixed		11.5500	8.4500	112.4657	107.5330	100.0000
FXD 1002010 SV	KE000000180	26-Mar-11	07-Feb-21	789	36,558.36	Fixed		12.3008			106.0586	
FXD 1002010 SV	KE000000148	31-May-08	13-Mar-21	873	34,789.80	Fixed		12.0000			106.3073	
FXD 1002010 SV	KE000000249	26-Oct-08	07-Oct-21	1,449	31,852.45	Fixed		12.5000	10.0000	108.2005	107.8871	100.0000
FXD 1002010 SV	KE000000248	26-Oct-08	07-Oct-21	1,449	31,852.45	Fixed		12.5000	10.0000	108.2005	107.8871	100.0000
FXD 1002010 SV	KE000000350	29-May-11	05-Mar-21	1,603	27,603.50	Fixed		13.2000			101.1565	
FXD 1002010 SV	KE000000351	29-May-11	05-Mar-21	1,603	24,542.11	Fixed		13.0000			99.4654	
FXD 1002010 SV	KE000000375	26-Sep-11	06-Sep-21	2,113	48,837.10	Fixed		11.0000	10.0700	101.1338	100.0962	700.0000
FXD 1002010 SV	KE000000387	26-Sep-11	06-Sep-21	2,113	48,837.10	Fixed		11.6000	9.2800	97.1178	97.1178	100.0000
FXD 1002010 SV	KE000000370	25-Feb-11	07-Feb-21	2,867	42,138.45	Fixed		11.2500	11.1500	102.4548	99.3667	189.6500
FXD 1002010 SV	KE000000398	29-Jul-11	15-Apr-21	2,720	39,475.60	Fixed		12.0000			102.4945	
FXD 1002010 SV	KE000000412	28-May-11	08-Mar-21	4,485	49,544.60	Fixed		12.6500			108.4876	
FXD 1002010 SV	KE000000478	22-Oct-11	10-Apr-21	4,732	39,454.60	Fixed		12.3000			102.8681	
FXD 1002010 SV	KE000000430	28-May-11	08-Jun-21	4,830	50,040.00	Fixed		12.8570			102.0355	
FXD 1002010 SV	KE000000434	13-May-11	08-Jun-21	4,836	54,441.26	Fixed		12.7346			102.0355	
FXD 1002010 SV	KE000000138	29-Jul-11	10-Jul-21	5,012	55,551.05	Fixed		12.3400			100.3061	
FXD 1002010 SV	KE000000719	25-Feb-20	05-Feb-21	2,222	50,881.00	Fixed		12.7580			101.8992	
TWENTY YEAR BOND												
FXD 1001010 SV	KE000000480	30-Jul-08	05-Jun-21	2,798	36,145.10	Fixed		13.7500			112.8666	
FXD 1001010 SV	KE000000718	30-May-11	05-May-21	3,499	18,833.01	Fixed		13.0000			99.8545	
FXD 1001010 SV	KE000000349	28-Nov-11	07-Nov-21	4,398	44,581.68	Fixed		12.0000			99.8117	
FXD 1001010 SV	KE000000544	26-Sep-11	07-Sep-21	5,796	12,761.20	Fixed		14.0000			104.3125	
FXD 1001010 SV	KE000000425	28-May-11	01-Mar-21	6,342	31,587.70	Fixed		13.2000			104.1885	
FXD 1001010 SV	KE000000544	26-Sep-11	07-Sep-21	6,498	12,761.20	Fixed		13.2000			104.0486	
FXD 1001010 SV	KE000000984	15-Apr-19	21-Mar-31	6,777	23,560.05	Fixed		12.8730			102.8388	
TWENTY FIVE YEAR BOND												
FXD 1001010 SV	KE000000308	26-Jun-10	24-May-31	5,134	20,182.50	Fixed		11.2500			97.8583	
FXD 1001010 SV	KE000000549	25-Jun-11	25-May-21	8,253	42,224.05	Fixed		13.4000			103.6362	
THIRTY YEAR BOND												
FXD 1001010 SV	KE000000215	26-Feb-11	21-Jan-31	7,389	26,164.70	Fixed		12.0000			97.4160	
INFRASTRUCTURE BONDS												
FXD 1002010 SV	KE000000136	23-Feb-08	28-Feb-21	112	7,869.37	Fixed		12.5000			101.6308	
FXD 1002010 SV	KE000000324	07-Dec-08	22-Nov-21	399	5,388.31	Fixed		12.0000			101.5128	
FXD 1001010 SV	KE000000242	03-Oct-11	18-Sep-21	1,084	11,738.36	Fixed		12.0000			107.2621	
FXD 1001010 SV	KE000000130	30-Sep-11	10-Sep-21	1,780	27,852.36	Fixed		12.0000			101.3288	
FXD 1001010 SV	KE000000110	27-Oct-11	13-Oct-21	3,198	27,469.95	Fixed		11.0000			101.3288	
FXD 1001010 SV	KE000000145	14-May-11	10-May-21	1,895	25,118.25	Fixed		11.0000			101.3900	
FXD 1001010 SV	KE000000183	20-May-11	15-May-21	2,338	31,189.20	Fixed		11.0000			102.7498	
FXD 1001010 SV	KE000000684	23-May-11	12-May-21	1,898	36,303.40	Fixed		12.5000			102.1666	
FXD 1001010 SV	KE000000689	24-Oct-11	06-Oct-21	4,004	45,029.65	Fixed		12.2000			108.7142	
FXD 1001010 SV	KE000000689	27-Feb-11	17-Feb-21	3,678	14,338.45	Fixed		12.3000			101.6234	
FXD 1001010 SV	KE000000788	27-Jun-11	18-Jun-21	1,481	41,469.45	Fixed		12.5000			108.3538	
FXD 1001010 SV	KE000000899	29-Jun-11	15-Jun-21	4,490	41,184.45	Fixed		12.5000			108.4145	
FXD 1001010 SV	KE000000919	19-Nov-11	25-Oct-21	6,580	36,787.30	Fixed		11.9000			100.2891	
FXD 1001010 SV	KE000000700	25-May-11	22-Feb-21	1,526	16,620.65	Fixed		12.2000			102.6263	
FXD 1001010 SV	KE000000543	26-Oct-11	05-Oct-21	5,487	71,638.65	Fixed		11.7500			103.8521	
FXD 1002010 SV	KE000000430	16-Aug-20	01-Aug-21	3,087	74,387.24	Fixed		10.8500			101.1321	
FXD 1002010 SV	KE000000853	03-Apr-20	01-Apr-21	2,044	18,275.46	Fixed		10.2000			101.5565	
FXD 1002010 SV	KE000000454	24-Aug-20	11-Aug-21	3,848	78,639.88	Fixed		10.9000	10.9500	101.3837	99.7588	200.0000
FXD 1002010 SV	KE000000454	24-Aug-20	11-Aug-21	3,848	78,639.88	Fixed		10.9000	10.9000	101.6402	99.8702	100.0000
BONDS SELL/BUY BACK TRANSACTIONS												
FXD 1002010 SV	KE000000840	16-Apr-20	01-Apr-21	3,087	74,387.24	Fixed		10.8700	10.9200	102.8808	102.7218	20.0000
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION												
FXD 1001010 SV	KE000000847	11-May-20	01-May-21	1,609	36,121.88	Fixed		11.6970	10.0000	108.2005	104.2485	1,000.0000
FXD 1001010 SV	KE000000484	23-May-18	12-May-21	1,898	36,303.40	Fixed		12.0000	10.0815	103.7330	107.1666	1,000.0000
FXD 1001010 SV	KE000000854	13-May-18	12-May-21	1,898	36,303.40	Fixed		12.0000	8.8000	112.3608	107.2147	1,000.0000
FXD 1002010 SV	KE000000853	03-Apr-20	24-Mar-21	2,044	18,275.46	Fixed		10.2000			101.5565	1,800.0000
FXD 1002010 SV	KE000000454	24-Aug-20	11-Aug-21	3,848	78,639.88	Fixed		10.9000	10.6000	102.8725	107.2988	1,000.0000
FXD 1002010 SV	KE000000454	24-Aug-20	11-Aug-21	3,848	78,639.88	Fixed		10.9000	10.5000	102.7919	102.1450	3,500.0000
FXD 1002010 SV	KE000000454	24-Aug-20	11-Aug-21	3,848	78,639.88	Fixed		10.9000	10.6600	101.8211	99.9703	100.0000
CORPORATE BONDS												
EAB FIXED MEDIUM TERM NOTE												
EAB 80.2803/2.0851-14.11	KE000000710	03-Apr-17	28-Mar-21	525	6,000.00	FIXED		14.7700			104.8801	
CHASE BANK FIXED MEDIUM TER S												
CBK 80.0070/2.0641-13.11	KE000000104	10-Jun-11	10-Jun-21	911	4,822.42	FIXED		15.2500			100.0000	
RBA PEOPLE MEDIUM TERM NOTE												
RBA 80.0408/1.0083-13.11	KE000000096	10-Jun-11	28-Feb-21	132	1,801.50	T.B 011-1.00%					90.0000	
RBA 80.0408/1.0083-13.11	KE000000096	10-Jun-11	03-Apr-21	3,493	1,801.50	T.B 011-1.00%					90.0000	
FAMILY BANK MEDIUM TERM NOTE												
FBA 80.1404/1.0083-13.11	KE000000783	26-Oct-11	19-Apr-21	102	1,497.50	FIXED		13.7500			101.0000	
FBA 80.1404/1.0083-13.11	KE000000783	26-Oct-11	19-Apr-21	102	1,497.50	T.B 01182-3.00%					90.2847	
FBA 80.1404/1.0083-13.11	KE000000787	26-Oct-11	19-Apr-21	102	1,497.50	FIXED		14.0000			94.7780	
ACORN GREEN BOND MEDIUM TERM NOTE												
ACORN 80	KE000000589	08-Nov-18	08-Nov-24	1,481	796.00	FIXED		12.2500				
AGRI 80												
					Trailing	Balance	Previous					