

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE												October 26, 2020
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												October 26, 2020
TWO YEAR BONDS												
FKD 1001010Y	KE000000932	28-Jan-19	25-Jan-21	88	31,120.65	Fixed		10.7510				107,3433
FIVE YEAR BONDS												
FKD 1001051Y	KE000000306	30-Mar-18	29-Nov-23	26	36,673.84	Fixed		13.8208				101,7981
FKD 1001061Y	KE000000466	25-Apr-18	18-Apr-21	173	19,644.20	Fixed		14.3360				111,2224
FKD 1001071Y	KE000000107	25-Apr-18	18-Apr-21	265	24,395.20	Fixed		13.0599				104,8443
FKD 1001081Y	KE000000446	26-May-18	20-Sep-21	307	23,651.05	Fixed		13.1128				109,8886
FKD 1001091Y	KE000000746	20-Aug-11	20-Aug-22	663	20,599.15	Fixed		12.4650				105,0728
FKD 1001101Y	KE000000784	23-Oct-11	17-Oct-22	778	20,712.30	Fixed		13.0702				109,8114
FKD 1001111Y	KE000000018	28-Mar-18	20-Mar-21	473	30,795.05	Fixed		12.2898				108,9211
FKD 1001121Y	KE000000962	29-May-18	18-Feb-24	1,309	65,862.22	Fixed		13.3648				103,8703
FKD 1001131Y	KE000000106	13-Mar-18	08-Mar-24	1,286	36,01.40	Fixed		10.6726				102,9456
FKD 1001141Y	KE000000106	16-Apr-18	08-Sep-24	1,503	45,012.68	Fixed		11.6960				106,0562
FKD 1002010Y	KE000000947	11-May-20	05-May-21	169	30,121.88	Fixed		11.6670				106,2545
TEN YEAR BONDS												
FKD 1001030Y	KE000000268	25-Jun-12	15-Jan-22	393	35,272.70	Fixed		12.7550				104,8318
FKD 1001030Y	KE000000632	01-Jul-11	18-Jun-21	364	36,458.20	Fixed		12.3210				106,4859
FKD 1001040Y	KE000000892	26-May-15	15-Jun-24	1,578	36,852.35	Fixed		12.3680				100,8713
FKD 1001050Y	KE000000639	29-Aug-16	17-Aug-26	1,178	18,368.45	Fixed		10.0386				119,7526
FKD 1001070Y	KE000000727	31-Jul-11	18-Jul-21	310	36,175.40	Fixed		12.9660				110,7075
FKD 1001070Y	KE000000762	27-Aug-11	14-Aug-21	249	60,864.60	Fixed		12.6860				106,1355
FKD 1001080Y	KE000000018	17-Oct-18	04-Oct-28	2,909	54,038.49	Fixed		12.9200				103,2239
FKD 1001080Y	KE000000853	24-Feb-13	12-Feb-23	3,009	55,054.02	Fixed		14.0386				109,2536
FKD 1001080Y	KE000000887	19-Apr-18	08-Apr-28	3,078	51,305.05	Fixed		12.3008				104,9151
FKD 1001080Y	KE000000887	19-Apr-18	08-Apr-28	3,294	45,003.05	Fixed		13.1370				106,3653
FKD 1001080Y	KE000000969	25-Nov-18	12-Nov-23	3,302	69,222.41	Fixed		12.2850				102,8864
FIFTEEN YEAR BONDS												
FKD 10020715Y	KE10000001345	26-Mar-07	07-Mar-22	495	3,651.60	Fixed		14.5000				100,0892
FKD 10020715Y	KE10000001352	25-Jul-07	06-Jun-22	598	32,682.60	Fixed		13.5000				106,1706
FKD 10020715Y	KE10000001360	26-Nov-07	07-Nov-22	749	39,556.70	Fixed		13.5000				100,0901
FKD 10020815Y	KE10000001428	31-Mar-08	13-Mar-23	866	34,789.80	Fixed		13.5000				108,8707
FKD 10020815Y	KE10000001450	26-Oct-08	01-Oct-24	1,460	31,852.45	Fixed		13.5000				109,1209
FKD 10020815Y	KE10000001550	29-Mar-10	16-Mar-25	1,588	27,693.00	Fixed		16.2500				100,1586
FKD 10020815Y	KE10000001558	26-Sep-10	05-Sep-25	1,827	24,532.51	Fixed		15.0000				99,2505
FKD 10020815Y	KE10000001675	26-Jul-11	06-Sep-27	2,509	48,937.10	Fixed		11.0000				100,8414
FKD 10021315Y	KE10000001739	29-Jul-12	07-Feb-28	2,698	62,138.49	Fixed		12.2900				100,9515
FKD 10021315Y	KE10000001739	29-Jul-12	07-Feb-28	2,721	39,676.00	Fixed		11.3000	103.5867	103.2193	102.4945	51,000,000
FKD 1001151Y	KE10000001812	29-Mar-11	03-Mar-21	4,575	62,526.50	Fixed		12.6500				106,4757
FKD 10021315Y	KE10000001872	26-Jul-11	05-Oct-21	5,259	29,656.20	Fixed		12.2500				100,8650
FKD 10021315Y	KE10000001930	29-Jul-11	08-Jan-24	5,801	80,400.00	Fixed		12.8570				102,0335
FKD 10021315Y	KE10000001934	13-Mar-11	24-Apr-24	5,888	44,447.26	Fixed		12.7380				104,7461
FKD 10021315Y	KE10000001938	29-Jul-11	10-Jul-24	5,905	56,582.06	Fixed		12.3450				100,3261
FKD 10020815Y	KE10000002118	29-Feb-08	04-Feb-23	5,213	50,480.00	Fixed		12.7880				100,9701
TWENTY YEAR BOND												
FKD 1008081Y	KE10000001483	30-Apr-08	05-Jun-23	2,777	38,148.10	Fixed		13.7500				112,8660
FKD 1001102Y	KE0000002176	30-May-11	01-May-21	3,861	33,822.07	Fixed		10.0000	11.8000	89.7999	89.2813	86.4910
FKD 1001102Y	KE0000002176	30-May-11	01-May-21	3,867	29,647.00	Fixed		10.0000				89.8611
FKD 1001050Y	KE000000563	25-Sep-18	01-Sep-28	5,787	12,761.20	Fixed		14.0000				104,1385
FKD 1001050Y	KE000000563	26-Mar-18	01-Mar-28	5,335	31,667.70	Fixed		13.2000				104,9151
FKD 1001050Y	KE000000565	30-Jul-18	02-Jul-28	5,439	56,109.25	Fixed		13.8000	105.3935	102.0219	99.8015	140,000,000
FKD 1001050Y	KE000000584	15-Apr-19	21-Mar-29	6,718	23,601.05	Fixed		12.6720				107,0336
TWENTY FIVE YEAR BOND												
FKD 1001052Y	KE40000000388	28-Jul-10	28-Mar-35	5,335	20,192.00	Fixed		11.2500				97,8583
FKD 1001052Y	KE40000000388	25-Jul-10	28-Mar-35	8,244	86,258.16	Fixed		13.5000	104.7041	99.6020	99.8015	450,000,000
FKD 1001052Y	KE000000648	25-Jul-18	25-May-43	8,244	86,258.15	Fixed		13.4000	104.8436	105.1335	99.8015	170,150,000
THIRTY YEAR BOND												
SKL 1001130Y	KE0000002135	26-Feb-11	21-Jul-31	7,390	28,164.70	Fixed		12.0000				94,9518
INFRASTRUCTURE BONDS												
IFB 1008081Y	KE40000001106	21-Feb-08	18-Feb-21	101	7,883.37	Fixed		12.0000				101,8308
IFB 1008081Y	KE40000001204	07-Dec-08	22-Feb-21	369	6,388.33	Fixed		12.0000				101,5716
IFB 1001112Y	KE0000002242	03-Oct-11	18-Sep-23	1,605	11,735.00	Fixed		12.0000				107,8821
IFB 1001132Y	KE0000000138	30-Sep-11	15-Sep-23	1,793	27,835.75	Fixed		13.0000				101,0946
IFB 1001142Y	KE40000001106	27-Oct-11	13-Oct-28	2,175	27,495.05	Fixed		11.0000				103,3366
IFB 1001142Y	KE40000001106	27-Oct-11	13-Oct-28	1,406	14,000.00	Fixed		11.0000				102,7495
IFB 1001152Y	KE40000001853	30-Mar-11	15-Mar-27	2,339	51,129.20	Fixed		11.0000				102,7495
IFB 1001152Y	KE0000000654	23-Mar-11	12-May-25	1,807	36,201.25	Fixed		12.0000				107,2498
IFB 1001172Y	KE0000000880	27-Feb-11	17-Feb-29	2,029	14,320.40	Fixed		12.0000				111,6234
IFB 1001172Y	KE0000000880	27-Feb-11	17-Feb-29	1,492	41,494.45	Fixed		10.0000	111.7263	106.7672	105.2535	200,000,000
IFB 1001182Y	KE0000000883	29-Jul-11	16-Jun-21	4,467	41,184.80	Fixed		12.5000				106,4160
IFB 1001182Y	KE0000000883	19-Nov-11	15-Oct-23	6,571	36,787.20	Fixed		11.5000	114.6007	109.3465	109.2951	50,000,000
IFB 1001182Y	KE0000000760	25-Mar-18	22-Feb-24	8,517	16,838.05	Fixed		12.2000				102,8283
IFB 1002000Y	KE0000000654	15-Apr-20	02-Apr-29	3,079	74,397.29	Fixed		8.8500				102,0235
IFB 1002000Y	KE0000000654	03-Apr-20	25-May-29	2,035	16,275.46	Fixed		10.2000				100,9498
IFB 1002011Y	KE0000000656	26-Apr-20	11-Aug-31	3,939	78,639.89	Fixed		10.9000	107.9133	99.8889	99.8015	100,000,000
IFB 1002011Y	KE0000000656	26-Apr-20	11-Aug-31	3,939	78,639.89	Fixed		10.9000	106.8500	102.1783	100.2289	100,2305
IFB 1002011Y	KE0000000656	26-Apr-20	11-Aug-31	3,939	78,639.89	Fixed		10.9000	106.8500	102.1783	100.2289	100,000,000
IFB 1002011Y	KE0000000656	26-Apr-20	11-Aug-31	3,939	78,639.89	Fixed		10.9000	106.8500	102.1783	100.2289	100,000,000
ROCKS & RUBY BACK TRANSACTIONS												
SKL 1001130Y	KE0000002135	26-Feb-11	21-Jul-31	7,390	28,164.70	Fixed		12.0000	12.3250	98.8205	97.9533	94,9518
SKL 1001130Y	KE0000002135	26-Feb-11	21-Jul-31	7,390	28,164.70	Fixed		12.0000	12.3250	98.8205	97.9533	94,9518
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS (BELOW KES 50 MILLION)												
FKD 1001010Y	KE0000000764	23-Oct-11	17-Oct-22	778	20,712.30	Fixed		12.9170	10.9000	106.7339	104.4954	109,8114
FKD 1001010Y	KE000000747	31-Jul-11	19-Jul-27	3,079	36,174.40	Fixed		12.9660	11.5000	110.8185	106.7598	110,7976
FKD 1001010Y	KE000000784	17-Oct-11	17-Oct-22	2,909	54,038.49	Fixed		12.9200	10.7000	113.8988	109.2212	109,7238
FKD 1001010Y	KE000000669	25-Nov-18	12-Nov-28	3,302	69,222.41	Fixed		12.2850	11.1700	111.4723	106.2084	102,8864
FKD 1008081Y	KE0000000138	30-Sep-11	01-Oct-24	1,480	31,852.45	Fixed		13.5000	10.2180	107.8134	107.2639	20,000,000
FKD 1001020Y	KE000000654	25-Jul-11	25-Mar-21	8,244	86,258.15	Fixed		13.4000	10.8668	99.8		

KEY: Bond Investment Considerations

Notes: 1. Issuance of new bonds may be subject to a number of factors including but not limited to: the bond's maturity, redemption features, credit quality, interest rate, price, yield and tax status.

2. The bond's price may fluctuate and the value of your bond investment and the degree to which it matches your financial objectives.

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