BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

October 30, 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 30, 2020
TWO YEAR BONDS													
FXD 1/2019/2Yr		KE5000009323	28-Jan-19	25-Jan-21	87	31,120.85	Fixed	10.7010				101.3423	
FIVE YEAR BONDS													
FXD 2/2015/ 5Yr		KE5000003094	30-Nov-15	23-Nov-20	24	30,673.85	Fixed	13.9200				101.7581	
FXD 1/2016/ 5Yr		KE5000004548	26-Apr-16	19-Apr-21	171	19,544.20	Fixed	14.3340				111.2224	
FXD 2/2016/ 5Yr		KE5000005107	25-Jul-16	19-Jul-21	262	24,395.30	Fixed	14.0690				104.9443	
FXD 3/2016/ 5Yr		KE5000006436	26-Sep-16	20-Sep-21	325	23,051.05	Fixed	13.1120				104.9886	
FXD 1/2017/ 5Yr		KE5000007434	28-Aug-17	22-Aug-22	661	29,599.15	Fixed	12.4650				105.5729	
FXD 2/2017/ 5Yr		KE5000007764	23-Oct-17	17-Oct-22	717	20,712.10	Fixed	12.5170				105.9114	
FXD 1/2018/ 5Yr		KE5000008218	26-Mar-18	20-Mar-23	871	30,795.55	Fixed	12.2990				105.0809	
FXD 1/2019/ 5Yr		KE5000009547	24-Feb-19	19-Feb-24	1,207	65,082.22	Fixed	11.3040				103.8703	
FXD 2/2019/ 5Yr		KE5000010196	13-May-19	06-May-24	1,284	39,201.40	Fixed	10.8720				102.5408	
FXD 3/2019/ 5Yr		KE6000005766	16-Dec-19	09-Dec-24	1,501	45,012.60	Fixed	11.4920	10.1000	108.9007	104.5754	104.4074	300,000,000
FXD1/2020/ 5Yr		KE6000008547	11-May-20	05-May-25	1,648	30,121.88	Fixed	11.6670				104.7045	
TEN YEAR BONDS													
FXD 1/2012/10Yr	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	591	35,273.70	Fixed	12.7050				104.8318	
FXD 1/2013/10Yr	(Re-opened)	KE2000006237	01-Jul-13	19-Jun-23	962	39,248.20	Fixed	12.3710				106.6458	
FXD 1/2014/10Yr	(Re-opened)	KE3000008890	25-May-15	15-Jan-24	1,172	35,852.15	Fixed	12.1800				105.8713	
FXD 1/2016/10Yr		KE5000006329	29-Aug-16	17-Aug-26	2,117	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				110.7876	
FXD 1/2018/10Yr		KE5000008792	27-Aug-18	14-Aug-28	2,845	40,584.60	Fixed	12.6860				106.5355	
FXD 2/2018/10Yr		KE5000009216	17-Dec-18	04-Dec-28	2,957	54,034.49	Fixed	12.5020				105.7238	
FXD 1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	3,027	52,044.00	Fixed	12.4380				105.3536	
FXD 2/2019/10Yr		KE5000009877	15-Apr-19	02-Apr-29	3,076	51,305.00	Fixed	12.3000				102.9151	
FXD 3/2019/10Yr		KE6000004876	19-Aug-19	06-Aug-29	3,202	45,005.05	Fixed	11.5170				104.3653	
FXD 4/2019/10Yr		KE6000005659	25-Nov-19	12-Nov-29	3,300	68,222.44	Fixed	12.2800				102.8864	
FIFTEEN YEAR BONDS													
FXD1/2007/15Yr		KE1000001345	26-Mar-07	07-Mar-22	493	3,654.60	Fixed	14.5000				108.0492	
FXD2/2007/15Yr		KE1000001352	25-Jun-07	06-Jun-22	584	32,682.60	Fixed	13.5000				106.7194	
FXD1/2007/15Yr	(Re-opened)	KE1000001360	26-Nov-07	07-Nov-22	738	32,958.10	Fixed	12.5000	9.3500	111.5968	105.6902	105.9991	60,000,000
FXD1/2008/15Yr		KE1000001428	31-Mar-08	13-Mar-23	864	34,789.80	Fixed	12.5000				106.8707	
FXD1/2009/15Yr		KE4000003436	26-Oct-09	07-Oct-24	1,438	31,952.45	Fixed	12.5000				107.0002	
FXD1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	1,592	27,693.90	Fixed	10.2500	10.1500	101.6177	100.3224	100.1580	200,000,000
FXD2/2010/15Yr	(Re-opened)	KE2000001558	25-Apr-11	08-Dec-25	1,865	24,532.51	Fixed	9.0000	10.3500	96.1004	94.7130	95.2655	100,000,000
FXD2/2010/15Yr	(Re-opened)	KE2000001558	25-Apr-11	08-Dec-25	1,865	24,532.51	Fixed	9.0000	10.3000	96.2892	94.9018	95.2655	100,000,000
FXD1/2012/15Yr		KE4000003675	24-Sep-12	06-Sep-27	2,502	48,937.10	Fixed	11.0000				100.9314	
FXD1/2013/15Yr	(Re-opened)	KE4000003700	25-Feb-13	07-Feb-28	2,656	42,138.45	Fixed	11.2500				100.4574	
FXD2/2013/15Yr		KE4000003808	29-Apr-13	10-Apr-28	2,719	39,876,600	Fixed	12.0000				103.2100	
FXD1/2018/15Yr		KE5000008432	28-May-18	09-May-33	4,574	49,254,850	Fixed	12.6500				105.4757	
FXD2/2018/15Yr		KE5000008879	22-Oct-18	03-Oct-33	4,721	29,064,350	Fixed	12.7500				102.8680	
FXD1/2019/15Yr		KE5000009430	28-Jan-19	09-Jan-34	4,819	80,809,080	Fixed	12.8570				102.0355	
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	4,924	42,447.30	Fixed	12.7340				103.4691	
FXD3/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	5,001	50,552.95	Fixed	12.3450				100.3061	
FXD1/2020/15Yr		KE6000007218	25-Feb-20	05-Feb-35	5,211	50,883.00	Fixed	12.7560				102.3140	
TWENTY YEAR BOND													
FXD1/2008/20Yr	(Re-opened)	KE1000001493	30-Jun-08	05-Jun-28	2,775	38,145.10	Fixed	13.7500				112.8666	
FXD1/2011/20Yr	(Re-opened)	KE2000002176	30-May-11	05-May-31	3,839	33,822.97	Fixed	10.0000				93.2193	
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	01-Nov-32	4,385	44,581.65	Fixed	12.0000				100.8160	
FXD1/2016/20Yr		KE5000006543	26-Sep-16	01-Sep-36	5,785	12,761.20	Fixed	14.0000				104.3125	
FXD1/2018/20Yr		KE5000008325	26-Mar-18	01-Mar-38	6,331	31,567.70	Fixed	13.2000				104.1885	
FXD2/2018/20Yr		KE5000008805	30-Jul-18	05-Jul-38	6,457	56,109.20	Fixed	13.2000				102.7280	
FXD1/2019/20Yr		KE5000009984	15-Apr-19	21-Mar-39	6,716	23,560.05	Fixed	12.8730				107.9398	
TWENTY FIVE YEAR BOND													
FXD1/2010/25Yr	(Re-opened)	KE4000003089	28-Jun-10	28-May-35	5,323	20,192.50	Fixed	11.2500				97.8583	
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,242	86,258.15	Fixed	13.4000	13.4500	104.3888	99.6031	100.2726	100,000,000
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,242	86,258.15	Fixed	13.4000	13.4000	104.7412	99.9555	100.2726	200,000,000
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,242	86,258.15	Fixed	13.4000	13.3750	104.9182	100.1325	100.2726	85,850,000
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,242	86,258.15	Fixed	13.4000	13.2552	105.7743	100.9886	100.2726	200,000,000
THIRTY YEAR BOND													
SDB 1/2013/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	7,388	28,144.70	Fixed	12.0000				94.5518	
INFRASTRUCTURE BONDS													
IFB 1/2009/12Yr		KE4000003196	23-Feb-09	08-Feb-21	101	7,868.37	Fixed	12.5000				101.6308	
IFB 2/2009/12Yr		KE4000003204	07-Dec-09	22-Nov-21	388	5,388.33	Fixed	12.0000				101.5126	
IFB 1/2011/12Yr		KE2000002242	03-Oct-11	18-Sep-23	1,053	11,735.50	Fixed	12.0000				107.6921	
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	1,781	27,825.35	Fixed	11.0000				103.0986	
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	2,173	27,946.95	Fixed	11.0000				103.3286	
IFB 1/2015/09Yr		KE5000004100	14-Dec-15	02-Dec-24	1,494	25,119.55	Fixed	11.0000				102.8903	
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,327	51,192.20	Fixed	11.0000				102.7498	
IFB 1/2016/09Yr		KE5000004854	23-May-16	12-May-25	1,655	36,303.20	Fixed	12.5000				107.5137	
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	06-Oct-31	3,993	40,029.65	Fixed	12.0000				105.8367	
IFB 1/2017/12Yr		KE5000006980	27-Feb-17	12-Feb-29	3,027	14,330.40	Fixed	12.5000				111.6234	
IFB 1/2017/7Yr		KE5000007988	27-Nov-17	18-Nov-24	1,480	41,469.45	Fixed	12.5000	9.6500	112.7220	107.2962	106.9648	100,000,000
IFB 1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	4,455	41,184.80	Fixed	12.5000				106.4160	
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,569	36,787.30	Fixed	11.9500				109.2495	
IFB 1/2019/25Yr		KE5000009760	25-Mar-19	22-Feb-44	8,515	16,628.65	Fixed	12.2000				102.5293	
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	5,456	71,628.55	Fixed	11.7500				101.6124	
IFB 1/2020/9Yr		KE6000009430	15-Apr-20	02-Apr-29	3,076	74,397.29	Fixed	10.8500				101.3362	
IFB 1/2020/8Yr		KE6000008853	03-Jun-20	25-May-28	2,033	19,275.46	Fixed	12.2000				100.9498	
IFB 1/2022/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,937	78,639.89	Fixed	10.9000	10.1500	106.0208	104.0145	100.2823	108,800,000
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD1/2011/20Yr	(Re-opened)	KE2000002176	30-May-11	05-May-31	3,839	33,822.97	Fixed	10.0000	11.9500	93.0004	88.4674	93.2193	10,000,000
FXD1/2011/20Yr	(Re-opened)	KE2000002176	30-May-11	05-May-31	3,839	33,822.97	Fixed	10.0000	11.1100	97.7246	93.1916	93.2193	10,000,000
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,242	86,258.15	Fixed	13.4000	13.3652	104.9878	100.2021	100.2726	20,000,000
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,242	86,258.15	Fixed	13.4000	13.0300	107.4191	102.6334	100.2726	1,000,000
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,242	86,258.15	Fixed	13.4000	13.0100	107.5674	102.7817	100.2726	9,450,000
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,242	86,258.15	Fixed	13.4000	13.0000	107.6417	102.8560	100.2726	14,000,000
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,242	86,258.15	Fixed	13.4000	12.9900	107.7162	102.9305	100.2726	44,150,000
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,242	86,258.15	Fixed	13.4000	12.9810	107.7832	102.9975	100.2726	11,000,000
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,242	86,258.15	Fixed	13.4000	12.9790	107.7981	103.0124	100.2726	950,000
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	8,242	86,258.15	Fixed	13.4000	12.9760	107.8205	103.0348	100.2726	5,500,000
FXD 1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	3,027	52,044.00	Fixed	12.4380	11.6000	106.6445	104.3051	105.3536	3,000,000
FXD1/2020/15Yr		KE6000007218	25-Feb-20	05-Feb-35	5,211	50,883.00	Fixed	12.7560	12.2500	105.6816	103.3337	102.3140	200,000
FXD 2/2018/10Yr		KE5000009216	17-Dec-18	04-Dec-28	2,957	54,034.49	Fixed	12.5020	10.9300	112.9980	108.2926	105.7238	1,100,000
FXD 2/2018/10Yr		KE5000009216	17-Dec-18	04-Dec-28	2,957	54,034.49	Fixed	12.5020	11.5500	109.6045	104.8991	105.7238	5,000,000
FXD2/2018/20Yr		KE5000008650	30-Jul-18	05-Jul-38	6,457	56,109.20	Fixed	13.2000	12.8000	106.1730	102.7279	102.7280	40,000,000
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	4,924	42,447.30	Fixed	12.7340	13.1000	103.7147	97.6975	103.4691	400,000
FXD 4/2019/10Yr		KE6000005659	25-Nov-19	12-Nov-29	3,300	68,222.44	Fixed	12.2800	11.4000	110.2048	104.8745	102.8864	19,200,000
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	1,781	27,825.35	Fixed	11.0000	8.9400	106.3560	105.1774	103.0986	2,500,000
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	1,781	27,825.35	Fixed	11.0000	9.8000	104.1290	102.9504	103.0986	5,000,000
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	2,327	51,192.20	Fixed	11.0000	8.8500	106.1054	104.9268	102.7498	1,000,000
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	06-Oct-31	3,993	40,029.65	Fixed	12.0000	10.2700	108.2542	107.6916	105.8367	22,000,000
IFB 1/2016/15Yr		KE5000006659	24-Oct-16	06-Oct-31	3,993	40,029.65	Fixed	12.0000	10.2200	108.6985	108.1359	105.8367	5,000,000
IFB 1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	6,569	36,787.30	Fixed	11.9500	11.6600	107.1678	101.7929	109.2495	3,000,000
IFB 1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	5,456	71,628.55	Fixed	11.7500	11.7500	100.1255	99.9964	101.6124	500,000
IFB 1/2020/9Yr		KE6000009430	15-Apr-20	02-Apr-29	3,076	74,397.29	Fixed	12.2000	11.1300	109.3848	108.0777	102.5293	8,300,000
IFB 1/2020/9Yr		KE6000009430	15-Apr-20	02-Apr-29	3,076	74,397.29	Fixed	10.8500	10.8200	100.6575	100.1210	101.3362	100,000
IFB 1/2020/9Yr		KE6000009430	15-Apr-20	02-Apr-29	3,076	74,397.29	Fixed	10.8500	9.7700	106.4957	104.9592	101.3362	3,800,000
IFB 1/2020/9Yr		KE6000009430	15-Apr-20	02-Apr-29	3,076	74,397.29	Fixed	10.8500	9.6700	105.9732	105.4367	101.3362	10,000,000
IFB 1/2022/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,937	78,639.89	Fixed	10.9000	10.5000	104.1034	102.0971	100.2823	10,000,000
IFB 1/2022/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,937	78,639.89	Fixed	10.9000	10.7000	103.0301	101.0238	100.2823	15,000,000
IFB 1/2022/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,937	78,639.89	Fixed	10.9000	10.4300	104.4828	102.4765	100.2823	1,900,000
IFB 1/2022/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,937	78,639.89	Fixed	10.9000	10.2450	105.5229	103.5166	100.2823	12,200,000
IFB 1/2022/11Yr		KE6000009545	24-Aug-20	11-Aug-31	3,937	78,639.89	Fixed	10.9000	10.7000	103.0301	101.0238	100.2823	29,000,000
CORPORATE BONDS													
EABL FIXED MEDIUM TERM NOTE													
EABL BD /2/03/22-0052-14.17		KE5000007103	03-Apr-17	28-Mar-22	514	6,000.00	FIXED	14.1700				105.3014	
CHASE BANK FIXED MEDIUM TER S													
CHBO BD /2/06/22-0044-13.5		KE5000002104	10-Jun-15	02-Jun-22	580	4,822.40	FIXED	13.2500				100.0000	
REAL PEOPLE MEDIUM TERM NOTE													
RPBD /6/06/18-0046-13.65		KE5000002096	10-Aug-15	28-Feb-21	121	1,301.10	T.B (91) + 1.00%					90.0000	
RPBD /6/03/18-0047-13.65		KE5000003102	10-Aug-15	03-Aug-28	2,834	1,301.10	T.B (91) + 1.00%					101.5167	
FAMILY BANK MEDIUM TERM NOTE													
FBKB BD /30/04/21-0049-13.75		KE5000003763	26-Oct-15	19-Apr-21	171	1,297.10	FIXED	13.7500				100.0260	
FBKB BD /30/04/21-0051-2.5		KE5000003870	26-Oct-15	19-Apr-21	171	600.80	T.B (182) + 2.50%					94.7367	
FBKB BD /30/04/21-0050-14		KE5000003987	26-Oct-15	19-Apr-21	171	120.40	FIXED	14.0000				94.7367	
ACORN GREEN BOND MEDIUM TERM NOTE													
ACORN FXD		KE6000007093	08-Nov-19	08-Nov-24	1,470	1,099.00	FIXED	12.2500					

Turnover in Bonds	
Today	Previous
1,877,900,000	**2,874,400,000**

Total Deals	
Today	Previous
90	**74**

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.

Alibi:

FR: Floating 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

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