

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE												May 6, 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													May 6, 2020
TWO YEAR BONDS													
KFD 100101070	KE000000932	28-Jan-10	25-Jan-21	264	31,120.85	Fixed	10.7510					101.3542	
FIVE YEAR BONDS													
KFD 100101010	KE000000262	29-Jun-10	22-Jun-20	41	30,999.04	Fixed	13.1000					100.9846	
KFD 100101010	KE000000304	30-Nov-10	23-Nov-20	201	30,873.85	Fixed	13.0000					100.7419	
KFD 100101010	KE000000484	26-Apr-10	19-Apr-21	368	30,844.20	Fixed	14.3300					100.4654	
KFD 100101010	KE000000102	25-Aug-10	18-Aug-21	358	29,386.30	Fixed	11.6000					100.2307	
KFD 100101010	KE000000154	26-Sep-10	20-Sep-21	1,111	23,051.05	Fixed	13.1100					100.6074	
KFD 100101010	KE000000154	29-Aug-11	21-Aug-22	898	29,099.15	Fixed	12.4000					100.2304	
KFD 100101010	KE000000704	23-Oct-17	17-Oct-22	884	28,712.10	Fixed	12.5170					111.2803	
KFD 100101010	KE000000816	26-Mar-10	19-Mar-21	1,048	30,706.50	Fixed	12.3000					100.6500	
KFD 100101010	KE000000947	25-Feb-10	18-Feb-24	1,384	60,369.50	Fixed	11.3000					100.0881	
KFD 100101010	KE000000206	13-May-10	8-May-24	1,881	26,051.50	Fixed	10.8750					98.1842	
KFD 100101010	KE000000706	16-Oct-17	11-Oct-21	1,670	26,446.47	Fixed	11.6500					101.2059	
TEN YEAR BONDS													
KFD 100101010	KE000000198	1-Nov-10	15-Oct-20	166	33,387.90	Fixed	9.3070					100.3564	
KFD 100101010	KE000000358	25-Jun-12	19-Jun-22	789	36,673.70	Fixed	12.7000					100.0845	
KFD 100101010	KE000000502	1-Jul-10	15-Jun-21	1,139	30,448.20	Fixed	12.2730	10.0000	100.4404	100.8504		100.0500	
KFD 100101010	KE000000880	25-Mar-10	15-Jun-21	1,349	30,862.15	Fixed	12.1800					100.2422	
KFD 100101010	KE000000320	29-Aug-10	17-Aug-20	220	18,306.45	Fixed	13.0000					110.7205	
KFD 100101010	KE000000782	31-Mar-17	18-Mar-27	3,079	30,174.40	Fixed	12.9000					100.0452	
KFD 100101010	KE000000374	27-Aug-10	14-Aug-20	3,002	40,044.00	Fixed	12.6800					100.0378	
KFD 100101010	KE000000516	17-Oct-10	14-Oct-20	3,130	30,702.15	Fixed	12.6500					100.7486	
KFD 100101010	KE000000263	25-Feb-10	12-Feb-20	3,204	50,044.00	Fixed	12.4300					101.4803	
KFD 100101010	KE000000877	15-Apr-10	2-Apr-20	3,203	41,320.00	Fixed	12.3000					100.4070	
KFD 100101010	KE000000487	19-Aug-10	8-Aug-20	3,379	41,000.00	Fixed	11.5170					97.2870	
KFD 100101010	KE000000569	25-Nov-10	12-Nov-21	3,477	36,426.45	Fixed	12.2900					100.2009	
FIFTEEN YEAR BONDS													
KFD 100101010	KE000000145	20-Mar-07	1-Mar-22	870	3,053.60	Fixed	14.5000					107.1112	
KFD 100101010	KE000000130	29-Jun-07	8-Jun-22	791	30,400.00	Fixed	13.0000					100.8130	
KFD 100101010	KE000000160	26-Nov-07	1-Nov-22	915	34,468.40	Fixed	12.5000					100.6281	
KFD 100101010	KE000000140	31-Mar-08	15-Mar-23	1,041	30,709.80	Fixed	13.0000	10.0000	100.5008	100.8006		100.6150	
KFD 100101010	KE000000348	20-Oct-08	2-Oct-24	1,615	31,852.45	Fixed	12.5000					110.2006	
KFD 100101010	KE000000158	29-Apr-11	8-Apr-26	2,092	14,513.10	Fixed	8.0000					99.3686	
KFD 100101010	KE000000267	25-Sep-12	11-Sep-27	2,879	40,007.10	Fixed	11.0000					98.6071	
KFD 100101010	KE000000720	25-Feb-13	1-Feb-28	2,833	40,138.45	Fixed	11.2000					97.8857	
KFD 100101010	KE000000380	29-Apr-11	15-Apr-26	2,206	39,576.00	Fixed	12.0000					100.7895	
KFD 100101010	KE000000426	29-Mar-10	8-Mar-31	3,477	49,054.80	Fixed	12.6000					100.4461	
KFD 100101010	KE000000870	22-Oct-10	1-Oct-20	4,088	20,562.00	Fixed	12.7500					100.0079	
KFD 100101010	KE000000510	20-Aug-10	2-Jun-24	4,086	30,460.00	Fixed	12.6000					100.6710	
KFD 100101010	KE000000150	13-May-10	31-Apr-14	1,101	44,447.30	Fixed	12.7000					100.3630	
KFD 100101010	KE000000128	29-Jul-10	15-Jul-24	1,178	40,050.45	Fixed	12.3000					97.0770	
TWENTY YEAR BOND													
KFD 100200010	KE000000160	30-Jun-08	5-Jun-28	2,892	38,146.10	Fixed	13.7500					108.8818	
KFD 100101010	KE000000170	30-May-10	1-May-31	4,070	1,960.90	Fixed	12.0000					98.4513	
KFD 100101010	KE000000180	26-Nov-10	1-Nov-30	4,082	4,481.80	Fixed	12.0000					98.4581	
KFD 100101010	KE000000320	26-Mar-11	1-Sep-26	5,802	12,781.20	Fixed	14.0000					100.3105	
KFD 100101010	KE000000320	26-Mar-11	1-Mar-36	5,808	31,487.70	Fixed	12.0000	12.0000	100.2036	101.8880		105.0000	
KFD 100101010	KE000000360	30-Jul-11	8-Jul-36	6,434	15,448.68	Fixed	12.0000					100.0902	
KFD 100101010	KE000000360	15-Apr-10	21-Apr-30	6,893	21,060.00	Fixed	12.0000					101.2100	
TWENTY FIVE YEAR BOND													
KFD 100102010	KE000000308	28-Jun-10	28-Jun-35	5,500	20,100.50	Fixed	11.2000					97.2611	
KFD 100102010	KE000000484	25-Jan-18	25-May-41	8,419	43,224.05	Fixed	13.4000					98.4103	
THIRTY YEAR BOND													
KFD 100102010	KE000000415	24-Feb-11	21-Jan-41	7,985	28,146.70	Fixed	12.2000					98.8419	
INFRASTRUCTURE BONDS													
IFB 100001010	KE000000106	23-Feb-09	8-Feb-21	779	7,989.37	Fixed	13.0000					104.5688	
IFB 200001010	KE000000304	7-Dec-09	22-Nov-21	565	5,388.31	Fixed	12.0000					101.5108	
IFB 100101010	KE000000242	3-Oct-11	18-Sep-23	1,206	11,738.50	Fixed	12.0000					107.8921	
IFB 100101010	KE000000130	30-Sep-10	18-Sep-22	1,088	27,205.30	Fixed	11.0000					100.8108	
IFB 100101010	KE000000100	27-Oct-10	15-Oct-20	2,300	27,048.95	Fixed	11.0000					97.5019	
IFB 100101010	KE000000100	16-Dec-10	12-Dec-24	1,871	25,110.50	Fixed	11.0000					97.2100	
IFB 100101010	KE000000160	30-Mar-10	15-Mar-27	2,006	41,108.40	Fixed	11.0000					98.5000	
IFB 100101010	KE000000484	23-May-10	13-May-25	1,802	36,303.20	Fixed	12.0000					100.7670	
IFB 100101010	KE000000600	29-Oct-10	14-Oct-31	4,179	40,029.80	Fixed	12.0000					98.8600	
IFB 100101010	KE000000810	27-Feb-11	12-Feb-20	3,204	14,320.80	Fixed	12.0000					111.8234	
IFB 100101010	KE000000706	27-Mar-10	15-Nov-24	1,887	41,448.46	Fixed	12.0000	10.4000	111.6108	108.6100		80.0000	
IFB 100101010	KE000000800	29-Jan-10	30-Jan-31	4,692	41,184.80	Fixed	12.0000					100.2387	
IFB 100101010	KE000000310	19-Mar-10	25-Oct-30	6,706	30,797.10	Fixed	11.9000					97.8170	
IFB 100101010	KE000000700	25-Mar-10	22-Feb-24	8,892	18,828.85	Fixed	12.0000					101.4450	
IFB 100101010	KE000000484	26-Oct-10	8-Oct-30	5,630	71,039.50	Fixed	11.7500	12.4000	98.1000	98.9000		450.0000	
IFB 100201010	KE000000484	26-Oct-10	8-Oct-30	5,630	71,039.50	Fixed	11.7500	12.0000	98.4900	98.9000		200.0000	
IFB 100201010	KE000000480	18-Apr-20	2-Apr-26	3,203	38,010.13	Fixed	10.8000	11.0000	95.9084	95.2028		200.0000	
IFB 100201010	KE000000480	18-Apr-20	2-Apr-26	3,206	38,010.13	Fixed	10.8000	11.0000	96.2484	95.8008		200.0000	
IFB 100201010	KE000000740	11-Sep-17	1-Sep-20	104	801.40	Fixed	10.0000	10.0000	101.4200	100.0000		200.0000	
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION													
FB 100101010	KE000000130	30-Sep-10	18-Sep-22	1,088	27,205.30	Fixed	11.0000	9.9000	104.1785	101.8688	100.8100	2,000.000	
FB 100101010	KE000000130	30-Sep-10	18-Sep-22	1,088	27,205.30	Fixed	11.0000	8.6000	100.6980	100.3608	100.8100	4,000.000	
FB 100101010	KE000000340	29-Oct-10	15-Oct-20	5,630	21,028.05	Fixed	11.7500	11.7000	100.0084	100.3170	98.8020	200.000	
FB 100101010	KE000000340	29-Oct-10	8-Oct-30	5,630	21,028.05	Fixed	11.7500	11.6000	100.8737	100.3802	98.8020	3,100.000	
FB 100201010	KE000000340	15-Apr-20	2-Apr-26	3,203	38,010.13	Fixed	10.8000	11.4000	95.0611	97.3000	95.2022	15,000.000	
FB 100201010	KE000000340	15-Apr-20	2-Apr-26	3,203	38,010.13	Fixed	10.8000	11.3000	95.4912	97.8101	95.2022	10,000.000	
FB 100201010	KE000000340	15-Apr-20	2-Apr-26	3,203	38,010.13	Fixed	10.8000	11.2000	95.5492	97.8506	95.2022	4,000.000	
FB 100201010	KE000000340	15-Apr-20	2-Apr-26	3,203	38,010.13	Fixed	10.8000	11.2000	95.0609	97.3900	95.2022	300.000	
FB 100201010	KE000000340	15-Apr-20	2-Apr-26	3,203	38,010.13	Fixed	10.8000	11.0000	95.5049	95.9673	95.2022	32,000.000	
FB 100201010	KE000000340	15-Apr-20	2-Apr-2									2,600.000	
CENTRAL BANK SENIOR UNSECURED FIXED RATE AND EQUITY LINKED NOTES													
CTNB 08-08-2013-01	KE000000260	16-Jan-10	8-Jun-20	31	3,099.52	FIXED	13.0000					100.8466	
CTNB 08-08-2013-02	KE000000267	16-Jan-10	8-Jun-20	31	2,100.77	FIXED	12.0000					101.0462	
CTNB 08-08-2013-03	KE000000269	16-Jan-10	8-Jun-20	31	2,100.77	FIXED	12.0000					100.3787	
FAMILY BANK MEDIUM TERM NOTE													
FBM 10-08-2012-001-13-05	KE000000248	16-Dec-14	8-Dec-21	261	4,000.00	FIXED	12.0000					100.2949	
FSA FIXED MEDIUM TERM NOTE													
FSA 08-14-2012-001-12-15	KE000000392	22-Dec-16	14-Dec-20	22	7,000.00	FIXED	12.7000					100.0335	
FABL FIXED MEDIUM TERM NOTE													
FABL 08-08-2012-001-13-05	KE000000703	3-Apr-17	28-Mar-22	707	6,000.00	FIXED	14.7000					100.6936	
CHASE BANK FIXED MEDIUM B													
CBM 08-08-2012-001-13-05	KE000000216	15-Jan-10	8-Jun-21	707	6,802.40	FIXED	13.2000					100.0000	
FBSA F													