

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE											May 11, 2020	
Issue No.	ISIN CODE	Issue Date	Maturity Date	Days to Maturity	Outstanding Value in millions	Coupon Rate	Traded Yield (%)	Dirty Price (%)	Clean Price (%)	Previous Price (%)	Total Value Traded (Ksh)	
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION											May 11, 2020	
FIVE YEAR BONDS												
FKD 10019070	KE00000932	28-Jun-10	25-Jan-17	259	31,120.85	Fixed	10.7010				101.3542	
FKD 10019100	KE00000942	28-Jun-10	22-Jun-17	43	30,999.00	Fixed	11.1000				103.9945	
FKD 10019101	KE00000944	30-Nov-10	23-Nov-17	196	30,873.85	Fixed	11.3000				102.7419	
FKD 10019102	KE00000946	29-Apr-11	18-Apr-17	363	30,584.50	Fixed	11.3000				102.9504	
FKD 10019103	KE00000950	29-Apr-11	17-Jul-17	491	29,306.00	Fixed	11.6000				103.9207	
FKD 10019104	KE00000948	26-Sep-11	20-Sep-17	1,111	29,051.00	Fixed	11.3100				104.6074	
FKD 10019105	KE00000954	29-Apr-11	22-Aug-17	493	29,099.15	Fixed	11.4000				104.2366	
FKD 10019106	KE00000766	23-Oct-11	17-Oct-17	489	28,712.10	Fixed	11.5100				111.2803	
FKD 10019107	KE00000816	26-Mar-11	18-Mar-17	1,093	28,709.50	Fixed	11.2000				103.6000	
FKD 10019108	KE00000847	25-Feb-11	18-Feb-17	1,379	28,369.50	Fixed	11.3000				101.0007	
FKD 10019109	KE00000706	19-Oct-11	13-Feb-17	1,426	28,051.00	Fixed	11.8750				98.1842	
FKD 10019110	KE00000786	16-Oct-11	11-Sep-17	1,673	28,485.25	Fixed	11.6500				103.2056	
FKD 10019111	KE00000798	1-Nov-11	18-Oct-17	161	33,387.90	Fixed	9.3070	8.4000	100.9111	100.3762	100.3564	503,000.00
FKD 10019112	KE00000838	25-Jun-11	19-Aug-17	793	36,473.00	Fixed	12.2000				104.0842	
FKD 10019113	KE00000807	1-Jul-11	11-Jun-17	1,104	36,248.00	Fixed	12.2750				101.9523	
FKD 10019114	KE00000890	25-Mar-11	15-Jan-17	1,344	36,852.15	Fixed	12.1800				104.2422	
FKD 10019115	KE00000820	29-Aug-11	17-Aug-17	2,209	36,309.15	Fixed	12.0300				116.7205	
FKD 10019116	KE00000792	13-Jul-11	13-Jul-17	3,079	36,174.00	Fixed	12.9600				103.9078	
FKD 10019117	KE00000826	27-Aug-11	14-Aug-17	3,217	40,583.00	Fixed	12.6800				103.9378	
FKD 10019118	KE00000824	17-Oct-11	14-Oct-17	3,109	36,707.15	Fixed	12.6500				105.7405	
FKD 10019119	KE00000863	25-Feb-11	12-Feb-17	1,199	50,244.00	Fixed	12.4300				101.4883	
FKD 10019120	KE00000877	15-Apr-11	11-Apr-17	3,248	41,300.00	Fixed	12.3000				105.4870	
FKD 10019121	KE00000875	19-Aug-11	4-Aug-17	3,374	41,005.15	Fixed	11.5100				97.2675	
FKD 10019122	KE00000959	25-Nov-11	12-Nov-17	3,472	36,408.00	Fixed	12.2900				103.2603	
FKD 10019123	KE00000145	29-Mar-12	7-Mar-17	965	31,055.00	Fixed	14.5000				100.1112	
FKD 10019124	KE00000130	29-Jun-12	8-Jun-17	596	32,000.00	Fixed	13.0000				110.9706	
FKD 10019125	KE00000136	26-Jun-12	7-Nov-17	990	34,968.10	Fixed	12.5000				104.6281	
FKD 10019126	KE00000142	31-Jul-12	13-Aug-17	1,096	36,709.80	Fixed	12.5000				104.7966	
FKD 10019127	KE00000148	20-Oct-12	14-Oct-17	1,810	31,952.40	Fixed	12.5000				110.2556	
FKD 10019128	KE00000158	25-Apr-11	8-Dec-17	2,887	14,513.10	Fixed	8.0000				99.3686	
FKD 10019129	KE00000167	25-Feb-11	2-Feb-17	1,824	48,007.00	Fixed	11.0000				98.6071	
FKD 10019130	KE00000170	25-Feb-11	2-Feb-17	2,828	45,138.45	Fixed	11.2500				97.8571	
FKD 10019131	KE00000188	29-Apr-11	10-Aug-17	2,801	39,676.00	Fixed	12.0000				100.7695	
FKD 10019132	KE00000193	29-Apr-11	9-Jul-17	3,277	49,054.00	Fixed	12.0000				110.6500	
FKD 10019133	KE00000187	24-Oct-11	1-Oct-17	4,893	29,566.00	Fixed	12.7500				100.9279	
FKD 10019134	KE00000195	28-Jul-11	8-Sep-17	4,981	30,665.00	Fixed	12.7500				100.9279	
FKD 10019135	KE00000194	13-Aug-11	21-Apr-17	5,096	42,447.30	Fixed	12.7500				100.3670	
FKD 10019136	KE00000128	29-Jul-11	10-Sep-17	5,173	40,600.00	Fixed	12.7500				99.0773	
FKD 10019137	KE00000721	25-Feb-20	5-Feb-21	5,383	8,191.25	Fixed	12.7500				101.0254	
FKD 10019138	KE00000149	30-Jun-08	5-Jun-17	2,847	38,145.10	Fixed	11.7500				108.8183	
FKD 10019139	KE00000174	30-Jun-11	1-Mar-17	4,211	44,361.85	Fixed	12.0000				98.4513	
FKD 10019140	KE00000180	26-Sep-11	7-Nov-17	4,517	44,461.00	Fixed	12.0000				104.4541	
FKD 10019141	KE00000184	26-Sep-11	1-Sep-17	5,807	11,761.00	Fixed	14.0000				104.3105	
FKD 10019142	KE00000185	26-Sep-11	1-Mar-17	6,503	31,487.20	Fixed	13.2000				104.7461	
FKD 10019143	KE00000186	30-Jul-11	5-Jul-18	4,429	19,548.80	Fixed	12.2000				100.1092	
FKD 10019144	KE00000194	19-Jul-11	27-Mar-17	6,188	23,000.00	Fixed	12.2500				112.2488	
FKD 10019145	KE00000209	28-Jun-11	28-Mar-17	6,405	20,100.00	Fixed	11.2000				91.2611	
FKD 10019146	KE00000184	25-Jun-11	25-Mar-17	8,414	43,224.05	Fixed	13.4000	13.6000	101.5760	98.4222	98.4183	200,000.00
FKD 10019147	KE00000184	25-Jun-11	25-May-17	8,414	43,224.05	Fixed	13.4000	13.6000	101.7142	98.5004	98.4183	100,000.00
FKD 10019148	KE00000135	28-Feb-11	21-Jan-17	7,580	28,144.70	Fixed	12.0000				92.8419	
INFRASTRUCTURE BONDS												
IFB 10000121	KE00000103	23-Feb-08	8-Feb-11	773	7,888.37	Fixed	13.5000				104.1566	
IFB 10000122	KE00000104	7-Dec-08	20-Nov-11	590	6,388.33	Fixed	12.0000				101.5126	
IFB 10011210	KE00000242	3-Oct-11	18-Sep-17	1,225	11,730.00	Fixed	12.0000				107.8801	
IFB 10011211	KE00000110	30-Jun-10	15-Sep-17	1,903	27,045.00	Fixed	11.0000				101.0000	
IFB 10011212	KE00000110	27-Oct-11	12-Oct-17	2,345	27,285.00	Fixed	11.0000	10.6000	100.0084	101.4548	97.2619	500,000.00
IFB 10011213	KE00000105	16-Oct-11	12-Sep-17	1,986	25,119.00	Fixed	11.0000				97.2120	
IFB 10011214	KE00000183	29-Mar-11	15-Mar-17	2,499	31,100.00	Fixed	11.0000				100.3200	
IFB 10011215	KE00000184	29-Mar-11	15-Mar-17	1,427	36,300.00	Fixed	11.0000				100.3200	
IFB 10011216	KE00000185	24-Oct-11	8-Oct-11	4,165	49,002.81	Fixed	12.0000				99.3803	
IFB 10011217	KE00000186	27-Feb-11	15-Mar-17	3,199	41,336.40	Fixed	12.0000				111.4234	
IFB 10011218	KE00000788	27-Feb-11	18-Nov-17	1,852	41,449.48	Fixed	12.0000				106.9462	
IFB 10011219	KE00000805	29-Jun-11	11-Jun-17	4,687	41,186.80	Fixed	11.9000				100.2392	
IFB 10011220	KE00000910	18-Jun-11	25-Oct-18	8,241	38,797.30	Fixed	11.9500	12.6000	101.8719	98.1287	97.8173	351,500.00
IFB 10011221	KE00000700	25-Mar-11	22-Feb-18	8,887	16,839.80	Fixed	12.2000	12.0000	100.0080	101.4748	98.2014	90,000.00
IFB 10011222	KE00000544	28-Oct-10	8-Oct-16	5,608	47,008.00	Fixed	11.7500	12.4000	98.9600	95.8961	95.8966	200,000.00
IFB 10011223	KE00000544	28-Oct-10	8-Oct-16	5,608	17,008.00	Fixed	11.7500	12.3000	98.9600	96.5506	96.8904	150,000.00
IFB 10011224	KE00000840	19-Aug-11	2-Apr-19	3,248	39,010.11	Fixed	11.8000	11.8000	98.5084	95.8964	95.8973	240,000.00
IFB 10011225	KE00000840	19-Aug-11	2-Apr-19	3,248	39,010.11	Fixed	11.8000	11.7000	98.9400	96.1074	96.8979	90,000.00
IFB 10011226	KE00000720	11-Nov-17	7-Sep-20	119	891.30	Fixed	12.0000	10.0000	101.7000	100.0000	100.0000	415.848
BONDS SELL/BUY BACK TRANSACTION												
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION												
FKD 10019120	KE00000863	25-Feb-11	12-Feb-17	4,429	19,548.80	Fixed	12.2000	13.0000	101.1411	101.3304	100.1092	42,000.00
IFB 10011210	KE00000110	30-Jun-10	15-Sep-17	2,499	31,100.00	Fixed	11.0000	11.8000	99.2147	97.7398	100.3200	4,000.00
IFB 10011212	KE00000183	29-Mar-11	15-Mar-17	2,499	31,100.00	Fixed	11.0000	8.0000	104.2244	102.7516	100.3200	4,800.00
IFB 10011213	KE00000105	16-Oct-11	12-Sep-17	1,986	25,119.00	Fixed	11.0000	12.4000	98.0017	97.2064	99.3803	20,000.00
IFB 10011214	KE00000184	29-Mar-11	15-Mar-17	1,427	36,300.00	Fixed	11.0000	11.0000	101.1245	100.4302	99.8000	20,000.00
IFB 10011215	KE00000185	24-Oct-11	8-Oct-11	4,165	49,002.81	Fixed	12.0000	11.0000	101.0084	100.4202	100.4882	11,000.00
IFB 10011216	KE00000186	27-Feb-11	15-Mar-17	3,199	41,336.40	Fixed	12.0000	12.0000	100.0411	98.8603	100.2392	20,000.00
IFB 10011217	KE00000183	29-Mar-11	15-Mar-17	1,427	36,300.00	Fixed	12.0000					
IFB 10011218	KE00000184	29-Mar-11	15-Mar-17	1,427	36,300.00	Fixed	12.0000					
IFB 10011219	KE00000185	24-Oct-11	8-Oct-11	4,165	49,002.81	Fixed	12.0000					
IFB 10011220	KE00000186	27-Feb-11	15-Mar-17	3,199	41,336.40	Fixed	12.0000					
IFB 10011221	KE00000788	27-Feb-11	18-Nov-17	1,852	41,449.48	Fixed	12.0000					
IFB 10011222	KE00000805	29-Jun-11	11-Jun-17	4,687	41,186.80	Fixed	11.9000					
IFB 10011223	KE00000910	18-Jun-11	25-Oct-18	8,241	38,797.30	Fixed						