

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE												March 31, 2020
Issue No	ISIN CODE	Issue Date	Maturity Date	Days to Maturity	Outstanding Value in millions	Coupon Rate	Coupon Price	Traded Yield (%)	Dirty Price (%)	Clean Price (%)	Previous Price (%)	Total Value Traded (Kshs)
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION												
TWO YEAR BONDS												
FXD 10010120Y	KE0000089323	26-Jun-19	26-Jun-21	300	23,734.43							101,3542
FIVE YEAR BONDS												
FXD 10010142 5Y	KE0000002548	25-Jun-15	25-Jun-20	88	30,295.95							104,3845
FXD 10010145 5Y	KE0000002594	20-Jun-15	20-Jun-20	127	30,273.89							102,9929
FXD 10010146 5Y	KE0000004549	25-Apr-16	18-Apr-21	384	13,544.30							104,7561
FXD 10010147 5Y	KE0000004507	25-Jul-16	18-Jul-21	475	14,295.30							106,1341
FXD 10010148 5Y	KE0000004549	25-Sep-16	20-Sep-21	1,113	13,012.09							104,1295
FXD 10010149 5Y	KE0000004549	18-Apr-17	22-Apr-22	874	25,599.15							104,6134
FXD 10010151 5Y	KE0000007754	23-Oct-17	17-Oct-22	939	20,112.10							104,4073
FXD 10010152 5Y	KE0000007818	24-Mar-18	20-Mar-23	1,084	30,705.55							104,5601
FXD 10010153 5Y	KE0000009547	25-Feb-19	19-Feb-24	1,420	45,082.22							89,9912
FXD 10010154 5Y	KE0000001096	13-May-18	8-May-24	1,497	29,240.14							99,4742
FXD 10010155 5Y	KE0000007678	14-Dec-13	9-Dec-24	1,714	28,481.98							100,1105
TEN YEAR BONDS												
FXD 1001010120Y	KE0000003326	26-Apr-10	11-Apr-20	11	13,394.14							100,1967
FXD 1001010120Y	KE0000001096	1-Nov-10	10-Oct-20	202	33,287.90							99,0749
FXD 1001010120Y	KE0000002598	25-Jun-12	11-Jun-22	804	35,713.79							100,3680
FXD 1001010120Y	KE0000000017	1-Jul-13	18-Jun-23	1,178	39,248.20							104,9986
FXD 1001010120Y	KE0000000995	20-Mar-15	18-Jun-24	1,385	35,802.15							104,9675
FXD 1001010120Y	KE0000000925	20-Jun-16	11-Apr-26	1,269	18,305.46							114,7405
FXD 1001010120Y	KE0000007327	31-Jul-17	19-Jul-27	1,078	35,174.40							100,3700
FXD 1001010120Y	KE0000000995	17-Feb-18	14-Feb-28	1,059	40,605.85							104,6569
FXD 1001010120Y	KE0000000946	17-Dec-18	4-Dec-28	1,170	40,606.85							105,7346
FXD 1001010120Y	KE0000000953	25-Feb-19	12-Feb-29	1,240	52,067.59							102,0959
FXD 1001010120Y	KE0000000877	15-Jun-19	14-Jun-29	1,289	45,726.74							100,1081
FXD 1001010120Y	KE0000004879	19-Aug-19	6-Aug-29	1,415	45,014.83							85,5524
FXD 1001010120Y	KE0000000569	25-Nov-19	12-Nov-29	1,513	36,463.89							300,000.00
FIFTEEN YEAR BONDS												
FXD100010120Y	KE0000001345	26-Mar-07	7-Mar-22	706	3,654.60							107,7595
FXD100010120Y	KE0000001350	25-Jun-07	6-Jun-22	797	37,692.50							105,7496
FXD1000101510Y	KE0000001350	26-Nov-07	7-Nov-22	651	32,598.15							104,6281
FXD1000101435Y	KE0000001435	11-Mar-08	13-Mar-23	1,077	34,789.85							104,7502
FXD1000101435Y	KE0000001436	26-Oct-09	7-Oct-24	1,461	31,952.45							105,7299
FXD1000101435Y	KE0000001435	28-Mar-10	27-Mar-25	1,829	32,749.25							89,3629
FXD1000101435Y	KE0000001559	25-Apr-11	8-Dec-25	2,078	13,513.10							95,3699
FXD1000101435Y	KE0000003875	24-Sep-12	8-Sep-27	2,715	48,594.95							95,2987
FXD1000101435Y	KE0000003875	24-Sep-12	8-Sep-27	2,715	48,594.95							94,5909
FXD1000101435Y	KE0000003876	25-Feb-13	7-Feb-28	2,869	42,138.45							97,6494
FXD1000101435Y	KE0000003896	25-Apr-13	10-Apr-28	2,931	50,816.00							100,6967
FXD1000101435Y	KE0000003894	28-May-14	9-May-29	3,277	50,816.00							100,6723
FXD1000101435Y	KE0000003879	22-Oct-14	3-Oct-29	4,934	23,944.350							100,9279
FXD1000101435Y	KE0000003929	28-Jun-15	13-Jun-30	5,023	14,724.750							102,2125
FXD1000101435Y	KE0000001104	14-May-16	24-Apr-34	5,147	45,598.15							105,6594
FXD1000101435Y	KE0000001328	29-Jul-16	10-Jul-34	5,214	50,578.30							97,8292
FXD1000101435Y	KE0000007724	25-Feb-20	9-Feb-25	5,424	5,134.04							101,0264
TWENTY YEAR BOND												
FXD100010201Y	KE0000001493	30-Jun-08	5-Jun-28	2,989	39,145.10							110,0370
FXD100010201Y	KE0000001315	30-Mar-11	11-Mar-31	4,952	9,335.85							95,4354
FXD100010201Y	KE0000003849	26-Nov-12	7-Nov-32	4,998	44,594.95							95,4464
FXD100010201Y	KE0000004544	26-Sep-14	1-Sep-36	5,998	12,711.25							100,4798
FXD100010201Y	KE0000000925	25-Mar-16	13-Mar-36	5,544	34,536.84							100,6178
FXD100010201Y	KE0000000859	20-Jul-16	3-Jul-38	5,679	18,896.65							103,3779
FXD100010201Y	KE0000000994	15-Apr-19	71-Mar-39	5,929	23,560.05							101,9641
TWENTY FIVE YEAR BOND												
FXD100010250Y	KE0000003368	28-Jun-10	28-May-35	5,536	20,132.50							91,2611
FXD100010250Y	KE0000000549	25-Jul-10	25-May-43	8,495	50,714.79							200,000.00
FXD100010250Y	KE0000000541	25-Jul-10	25-May-43	8,465	50,714.79							300,000.00
THIRTY YEAR BOND												
FXD1000103120Y	KE0000002135	28-Feb-11	21-Jan-41	7,611	28,144.92							92,8413
INFRASTRUCTURE BONDS												
IFB 10005121Y	KE0000001196	23-Feb-09	8-Feb-24	314	7,868.37							104,1666
IFB 10005121Y	KE0000001304	7-Dec-09	22-Nov-24	601	4,749.14							101,5108
IFB 10011121Y	KE0000000242	3-Oct-11	18-Sep-23	1,266	10,283.10							107,6901
IFB 10010121Y	KE0000000815	20-Sep-12	13-Sep-25	1,994	17,993.48							100,4994
IFB 10010121Y	KE0000001109	27-Oct-14	12-Oct-26	2,386	26,492.59							97,5004
IFB 10010121Y	KE0000004100	14-Sep-14	7-Dec-24	1,707	21,149.35							97,2169
IFB 10010121Y	KE0000001493	30-Mar-15	15-Mar-27	1,240	51,325.20							100,5200
IFB 10010121Y	KE0000004554	23-May-16	12-May-25	1,899	38,392.30							105,4293
IFB 10010121Y	KE0000000554	24-Oct-16	8-Oct-34	4,206	40,900.65							98,6543
IFB 10011121Y	KE0000000899	17-Feb-17	13-Feb-29	1,240	14,335.45							102,5242
IFB 10010121Y	KE0000000895	25-Jun-18	10-Nov-23	1,494	41,149.45							104,7260
IFB 10010121Y	KE0000000906	10-Nov-18	18-Feb-24	1,799	36,147.26							104,0060
IFB 10010121Y	KE0000000947	25-Feb-19	19-Feb-24	1,420	45,082.22							101,4459
IFB 10010121Y	KE0000000953	25-Feb-19	12-Feb-29	1,240	52,067.59							102,0959
IFB 10010121Y	KE0000001104	14-May-19	24-Apr-34	5,147	45,598.15							100,6694
IFB 10010121Y	KE0000001328	29-Jul-19	10-Jul-34	5,214	50,578.30							97,8292
IFB 10011121Y	KE0000002242	3-Oct-11	18-Sep-23	1,266	10,283.10							2,350.00
IFB 10011121Y	KE0000002242	3-Oct-11	18-Sep-23	1,266	10,283.10							2,916.350
IFB 10011121Y	KE0000002242	3-Oct-11	18-Sep-23	1,266	10,283.10							1,000.00
IFB 10010121Y	KE0000000895	24-Oct-14	8-Oct-34	1,206	40,900.65							1,300.00
IFB 10010121Y	KE0000000895	25-Jun-16	10-Jun-35	1,495	41,149.45							9,020.00
IFB 10010121Y	KE0000000949	19-Nov-16	24-Oct-38	6,783	36,287.30							101,0293
IFB 10010121Y	KE0000000950	25-Mar-19	22-Feb-44	8,729	16,638.65							14,560.00
IFB 10010121Y	KE0000000950	25-Mar-19	22-Feb-44	8,729	16,638.65							5,000.00
BONDS SEL/BUY BACK TRANSACTIONS												
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION												
FXD 10010120Y	KE0000000893	26-Jun-13	13-Jun-20	804	26,723.70							102,7250
FXD 10010120Y	KE0000000893	26-Jun-13	13-Jun-20	804	26,723.70							102,7250
FXD 10010120Y	KE0000000893	26-Jun-13	13-Jun-20	804	26,723.70							102,7250
FXD 10010120Y	KE0000000893	26-Jun-13	13-Jun-20	804	26,723.70							102,7250
FXD 10010120Y	KE0000000893	26-Jun-13	13-Jun-20	804	26,723.70							102,7250
FXD 10010120Y	KE0000000893	26-Jun-13	13-Jun-20	804	26,723.70							102,7250
FXD 10010120Y	KE0000000893	26-Jun-13	13-Jun-20	804	26,723.70							102,7250
FXD 10010120Y	KE0000000893	26-Jun-13	13-Jun-20	804	26,723.70							102,7250
FXD 10010120Y	KE0000000893	26-Jun-13	13-Jun-20	804	26,723.70							102,7250
FXD 10010120Y	KE0000000893	26-Jun-13	13-Jun-20	804	26,723.70							102,7250
FXD 10010120Y	KE0000000893	26-Jun-13	13-Jun-20	804	26,723.70							102,7250
FXD 10010120Y	KE0000000893	26-Jun-13	13-Jun-20	804	26,723.70							102,7250
FXD 10010120Y	KE0000000893	26-Jun-13	13-Jun-20	804	26,723.70							102,7250
FXD 10010120Y	KE0000000893	26-Jun-13	13-Jun-20	804	26,723.70							102,7250
FXD 10010120Y	KE0000000893	26-Jun-13	13-Jun-20	804	26,723.70							102,7250
FXD 10010120Y	KE0000000893	26-Jun-13	13-Jun-20	804	26,723.70							102,7250
FXD 10010120Y	KE0000000893	26-Jun-13	13-Jun-20	804	26,723.70							102,7250
FXD 10010120Y	KE0000000893	26-Jun-13	13-Jun-20	804	26,723.70							102,7250
FXD 10010120Y	KE0000000893	26-Jun-13	13-Jun-20	804	26,723.70							102,7250
FXD 10010120Y	KE0000000893	26-Jun-13	13-Jun-20	804	26,72							