

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE												May 28, 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 28, 2020
TWO YEAR BONDS													
FGD 1001100Y	KE000000932	28-Jun-18	28-Jun-21	262	31,120.85	Fixed		10.7010				101,3542	
FIVE YEAR BONDS													
FGD 1001615Y	KE000000942	28-Jun-18	28-Jun-23	26	35,899.00	Fixed		13.1084				100,8804	
FGD 1001615Y	KE000000944	30-Nov-18	30-Nov-23	178	34,873.85	Fixed		13.8006				102,6187	
FGD 1001615Y	KE000000945	28-Apr-18	28-Apr-21	306	18,584.50	Fixed		13.3268				100,8555	
FGD 1001615Y	KE000000952	28-Apr-18	28-Apr-21	317	24,385.30	Fixed		13.8800				100,8102	
FGD 1001715Y	KE000000944	28-Jun-18	28-Jun-23	818	24,899.15	Fixed		12.6882				100,8284	
FGD 1001715Y	KE000000764	29-Oct-17	27-Oct-22	892	28,712.10	Fixed		12.8179				111,2803	
FGD 1001815Y	KE000000818	28-Jun-18	28-Jun-23	1,028	38,705.50	Fixed		12.2989				100,8504	
FGD 1001815Y	KE000000947	25-Feb-18	18-Feb-24	1,382	65,359.50	Fixed		11.3048	11.2990	100.0418	100.1276	801,800,082	
FGD 1001815Y	KE000000947	25-Feb-18	18-Feb-24	1,382	65,359.50	Fixed		11.3048	11.2990	100.1376	100.1276	200,000,000	
FGD 1001815Y	KE000000106	13-May-18	6-May-24	1,439	35,851.40	Fixed		10.8725				86,1562	
FGD 1001815Y	KE000000948	16-Oct-18	5-Oct-24	1,805	26,485.40	Fixed		11.4580				101,2089	
FGD 1002015Y	KE000000947	11-May-20	5-May-25	1,805	29,777.17	Fixed		11.6679	11.6000	100.7782	100.2333	100,000,000	
TEN YEAR BONDS													
FGD 1001210Y	KE000000106	14-May-18	14-May-28	144	35,387.36	Fixed		9.3073				100,2702	
FGD 1001210Y	KE000000258	25-Jun-12	12-Jun-22	768	35,273.70	Fixed		12.7085				100,0845	
FGD 1001410Y	KE000000617	1-Jun-18	15-Jun-23	1,117	35,489.40	Fixed		12.3710				100,8575	
FGD 1001410Y	KE000000895	25-Jun-18	25-Jun-23	1,387	35,852.15	Fixed		12.2880				100,8405	
FGD 1001410Y	KE000000928	29-Aug-18	17-Aug-26	2,272	18,309.85	Fixed		12.0386				118,7289	
FGD 1001710Y	KE000000732	31-Jul-17	30-Jul-27	3,078	35,174.85	Fixed		12.9987				100,8070	
FGD 1001810Y	KE000000172	17-Aug-18	18-Aug-28	1,800	40,584.00	Fixed		12.6880				101,3073	
FGD 1001810Y	KE000000818	17-Oct-18	8-Oct-28	3,112	31,702.10	Fixed		12.3039				101,0868	
FGD 1001810Y	KE000000853	25-Feb-18	12-Feb-28	1,326	32,484.00	Fixed		12.4388				101,4882	
FGD 1001810Y	KE000000817	18-Apr-18	18-Apr-28	3,231	21,202.00	Fixed		12.3089	12.2990	101.8098	100.3098	100,000,000	
FGD 1001810Y	KE000000875	19-Aug-18	8-Aug-29	3,387	45,005.00	Fixed		11.5176				97,2673	
FGD 1001810Y	KE000000655	25-Jun-18	12-Jun-29	1,405	34,430.50	Fixed		12.2850	12.2890	100.2639	100.1887	100,000,000	
FGD 1001810Y	KE000000955	25-Jun-18	12-Jun-29	1,405	34,430.50	Fixed		12.2890	12.2890	100.2639	100.1887	200,000,000	
FIFTEEN YEAR BONDS													
FGD 1000115Y	KE000000145	26-Mar-07	7-Mar-22	648	3,654.00	Fixed		14.5000				107,1112	
FGD 0000215Y	KE000000182	26-Jun-07	6-Jun-22	738	34,682.00	Fixed		13.0000				108,1060	
FGD 0000215Y	KE000000185	26-Jun-07	7-Jun-22	885	32,958.10	Fixed		12.8000				100,4281	
FGD 0000215Y	KE000000148	31-Mar-07	15-Mar-22	1,879	24,789.00	Fixed		12.8000				100,7990	
FGD 0000215Y	KE000000354	26-Oct-08	2-Oct-23	1,800	31,852.40	Fixed		12.2000				100,1485	
FGD 0000215Y	KE000000355	26-Oct-08	2-Oct-23	1,747	27,483.20	Fixed		12.2000				100,2590	
FGD 0000215Y	KE000000158	26-Apr-11	8-Apr-26	2,820	15,513.10	Fixed		8.0000				86,3085	
FGD 0000215Y	KE000000823	24-Sep-18	2-Sep-27	2,887	49,807.00	Fixed		12.6000				86,8621	
FGD 0000215Y	KE000000730	28-Feb-18	7-Feb-28	2,811	49,139.45	Fixed		12.2000				87,2857	
FGD 0000215Y	KE000000825	29-Aug-18	18-Aug-28	2,874	39,874.80	Fixed		12.6000				86,7886	
FGD 0000215Y	KE000000842	28-May-18	8-May-23	3,277	49,254.80	Fixed		12.6000				100,4487	
FGD 0000215Y	KE000000873	22-Oct-18	5-Oct-23	4,078	29,054.20	Fixed		12.7000				100,3073	
FGD 0000215Y	KE000000832	28-Jun-18	2-Jun-24	4,874	39,554.80	Fixed		12.8073				100,3126	
FGD 0000215Y	KE000000114	13-May-12	27-May-22	8,387	44,447.30	Fixed		12.8000	12.8000	100.1338	99.8891	199,000,000	
FGD 0000215Y	KE000000104	13-May-18	31-May-24	8,579	44,447.30	Fixed		12.7346	12.7090	100.7979	100.2032	100,3635	
FGD 0000215Y	KE000000118	28-Jun-18	27-Jun-24	3,108	35,832.00	Fixed		12.3456				87,2773	
FGD 0000215Y	KE000000124	24-Feb-11	1-Feb-21	3,986	4,139.45	Fixed		12.7900				100,1054	
TWENTY YEAR BOND													
FGD 0000220Y	KE000000183	30-Jun-08	5-Jun-23	2,330	35,145.10	Fixed		13.7000				108,8818	
FGD 0001120Y	KE000000278	30-Mar-11	3-Mar-31	1,886	9,345.80	Fixed		12.0000				86,4518	
FGD 0001120Y	KE000000284	28-Nov-11	1-Nov-32	4,286	41,451.00	Fixed		12.0000				86,4581	
FGD 0001120Y	KE000000842	26-Sep-18	1-Sep-28	1,889	12,781.40	Fixed		14.0000				100,3128	
FGD 0001120Y	KE000000843	26-Sep-18	1-Sep-28	6,488	8,488	Fixed		13.9800				100,7465	
FGD 0001120Y	KE000000852	30-Sep-18	8-Sep-28	5,612	14,856.00	Fixed		13.2000				101,7542	
FGD 0001120Y	KE000000994	15-Apr-19	21-Apr-29	8,671	21,860.00	Fixed		12.8730				101,2445	
THIRTY YEAR BOND													
FGD 0001130Y	KE000000389	28-Jun-18	28-Jun-38	5,478	26,192.00	Fixed		11.2000				81,2613	
FGD 0001130Y	KE000000484	25-Jun-18	18-Jun-38	8,387	41,424.00	Fixed		13.4000	100.7537	99.8740	99.6188	200,000,000	
INFRASTRUCTURE BONDS													
IFB 1000812Y	KE000000136	23-Feb-09	8-Feb-21	308	7,489.47	Fixed		12.8000				100,1588	
IFB 1000812Y	KE000000204	7-Oct-09	28-Sep-21	389	1,389.30	Fixed		12.3000				100,5128	
IFB 1001112Y	KE000000242	3-Oct-11	18-Sep-23	1,208	11,725.00	Fixed		12.0000				107,8921	
IFB 1001112Y	KE000000130	30-Sep-18	18-Sep-28	1,308	27,823.38	Fixed		11.0000				100,1394	
IFB 1001112Y	KE000000110	27-Oct-11	15-Oct-23	2,308	22,445.00	Fixed		12.0000				100,4548	
IFB 1001112Y	KE000000150	16-Oct-18	2-Oct-28	1,889	38,119.85	Fixed		11.0000				101,3877	
IFB 1001112Y	KE000000163	30-Mar-18	15-Mar-27	1,882	31,180.00	Fixed		11.0000				100,9461	
IFB 1001112Y	KE000000854	24-Mar-18	18-Mar-26	1,870	36,303.20	Fixed		12.5000				105,7224	
IFB 1001112Y	KE000000855	24-Mar-18	18-Mar-26	1,888	49,808.00	Fixed		12.5000				86,8605	
IFB 1001112Y	KE000000860	27-Feb-17	18-Feb-29	1,326	14,330.50	Fixed		12.5000				111,6234	
IFB 1001112Y	KE000000786	27-Jun-18	18-Jun-29	1,830	41,449.40	Fixed		12.8000	10.3000	100.2407	100.2387	100,5000	
IFB 1001112Y	KE000000833	29-Jun-18	18-Jun-29	1,489	41,484.80	Fixed		12.8000				86,8621	
IFB 1001112Y	KE000000108	16-Jun-18	25-Jun-28	6,724	36,787.30	Fixed		11.9000				86,2761	
IFB 1001112Y	KE000000786	26-Jun-18	25-Feb-24	8,679	14,428.85	Fixed		12.2000	12.8000	97.8708	96.4835	100,000,000	
IFB 1001112Y	KE000000786	26-Jun-18	25-Feb-24	8,679	14,428.85	Fixed		12.2000	11.6000	100.6241	100.4340	86,8428	
IFB 1001112Y	KE000000786	26-Jun-18	25-Feb-24	8,679	14,428.85	Fixed		12.2000	11.6000	97.8708	96.4835	100,000,000	
IFB 1001112Y	KE000000843	28-Oct-18	8-Oct-28	1,811	71,828.05	Fixed		11.7000	12.4700	96.6882	96.6873	101,4931	
IFB 1001112Y	KE000000840	19-Apr-20	2-Apr-29	3,231	38,810.13	Fixed		10.8500	10.3000	100.8984	99.3551	86,8761	
IFB 1001112Y	KE000000840	19-Apr-20	2-Apr-29	3,231	38,810.13	Fixed		11.8000	11.8000	96.6789	96.6781	200,000,000	
IFB 1001112Y	KE000000840	19-Apr-20	2-Apr-29	3,231	38,810.13	Fixed		10.8500	11.6000	96.3081	96.3072	101,8800	
IFB 1001112Y	KE000000740	11-Sep-17	7-Sep-20	107	881.35	Fixed		10.0000	100.0000	100.1000	100.0000	1,254,000	
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION													
FGD 1001010Y	KE000000143	30-Jun-08	5-Jun-23	2,330	35,145.10	Fixed		13.7000	14.0000	100.8893	98.7982	100,8818	
FGD 1001110Y	KE000000202	7-Jun-11	18-Jun-23	1,117	35,489.40	Fixed		12.7711	10.9000	100.9701	101.7178	20,000,000	
FGD 1001710Y	KE000000732	31-Jul-17	30-Jul-27	3,078	35,174.85	Fixed		12.9989	13.5000	101.8946	97.5489	100,2970	
FGD 1001810Y	KE000000818	28-Jun-18	18-Jun-28	1,382	40,584.00	Fixed		12.3039	10.9000	100.1562	100.2480	100,8284	
FGD 1001810Y	KE000000942	24-Feb-18	18-Feb-24	1,382	65,359.50	Fixed		11.3048	10.4000	100.5686	100.64		

Today		Previous	
3,078,804,886	3,465,778,886	821	124

There are a number of factors which contribute to the risk of your investment in bonds: the bond's maturity, redemption features, credit quality, interest rates, price, yield and tax status.

These risks, however, they diminish to the extent that you are investing in bonds and the Agency is a member of Kenya's primary securities market.

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