

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE												November 13, 2019	
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													November 13, 2019
TWO YEAR BONDS													
FKD 1/2019/2Y	KE5000009523	28-Jan-19	25-Jan-21	439	23,774.63	Fixed	10.7040					101.0283	
FIVE YEAR BONDS													
FKD 1/2016/5Y	KE4000004548	25-Apr-16	19-Apr-21	523	19,544.20	Fixed	14.3840					106.4648	
FKD 2/2016/5Y	KE50000095107	25-Jul-18	19-Jul-23	614	24,395.39	Fixed	14.0999					107.4712	
FKD 3/2016/5Y	KE5000009456	26-Sep-18	20-Sep-23	1,111	23,051.05	Fixed	13.1120					105.4053	
FKD 1/2017/5Y	KE5000007434	28-Aug-17	22-Aug-22	1,013	12,112.20	Fixed	12.4659					107.6538	
FKD 2/2017/5Y	KE5000007794	22-Oct-17	17-Oct-22	1,069	14,504.64	Fixed	12.5170					106.2718	
FKD 1/2018/5Y	KE5000009529	28-Mar-18	20-Mar-23	1,223	20,756.55	Fixed	12.2929					105.9611	
FKD 1/2018/5Y	KE5000009567	25-Feb-18	19-Feb-23	1,559	20,593.62	Fixed	11.3049					105.1279	
FKD 2/2018/5Y	KE5000001096	13-May-19	06-May-24	1,636	39,210.15	Fixed	10.8720					101.6645	
TEN YEAR BONDS													
FKD 1/2012/10Y	KE4000003129	26-Apr-10	13-Apr-20	182	19,284.15	Fixed	8.7908					99.5148	
(Re-opened)	KE5000001098	03-Nov-10	19-Oct-20	341	18,849.30	Fixed	9.3070					99.5712	
FKD 1/2012/10Y	KE5000002098	25-Jun-12	13-Jun-22	943	35,273.70	Fixed	12.7059					105.3669	
(Re-opened)	KE5000006027	01-Jul-13	19-Jun-23	1,314	39,248.20	Fixed	12.3710					109.6706	
FKD 1/2013/10Y	KE5000002899	25-May-13	15-Jun-24	1,524	36,952.15	Fixed	12.1009					102.5795	
FKD 1/2015/10Y	KE5000005529	29-Aug-16	17-Aug-26	2,469	19,305.45	Fixed	15.0399					121.7195	
FKD 1/2017/10Y	KE5000007247	31-Jul-17	19-Jul-27	1,078	27,541.80	Fixed	12.9660					109.3700	
FKD 1/2018/10Y	KE5000009792	27-Aug-18	14-Aug-28	1,197	40,806.85	Fixed	12.5899					106.1643	
FKD 1/2018/10Y	KE5000009216	17-Dec-18	04-Dec-28	1,309	39,158.95	Fixed	13.9209					105.7345	
FKD 1/2019/10Y	KE5000009603	25-Feb-19	12-Feb-29	1,379	32,806.00	Fixed	12.4388					104.6734	
FKD 2/2019/10Y	KE5000009877	15-Apr-19	02-Apr-29	1,428	51,235.72	Fixed	12.3000	11.4000	106.1062	105.0925	103.6438	200,000,000	
FKD 3/2019/10Y	KE5000004876	19-Aug-19	06-Aug-29	1,354	46,014.80	Fixed	11.5175	11.9750	100.0024	97.3626	98.5104	300,000,000	
FIFTEEN YEAR BONDS													
FKD 1/2007/15Y	KE1000001346	26-Mar-07	07-Mar-22	845	1,654.60	Fixed	14.5000					102.3850	
FKD 2/2007/15Y	KE1000001382	25-Jun-07	06-Jun-22	536	33,646.84	Fixed	13.5000					109.7235	
(Re-opened)	KE5000001380	26-Mar-07	07-Jun-22	1,960	39,568.10	Fixed	12.5000					106.2388	
FKD 1/2008/15Y	KE1000001458	31-Mar-08	13-Mar-23	1,218	33,983.50	Fixed	12.5000					107.1822	
FKD 1/2009/15Y	KE4000003436	26-Oct-09	07-Oct-24	1,799	8,420.45	Fixed	12.5000					108.9200	
FKD 1/2010/15Y	KE5000001380	26-Mar-10	19-Mar-25	1,544	22,236.25	Fixed	14.5000					98.3628	
(Re-opened)	KE5000001558	25-Apr-11	08-Dec-26	2,217	13,513.10	Fixed	8.0000					92.4915	
FKD 1/2012/15Y	KE4000003875	24-Sep-12	06-Sep-27	2,854	48,304.95	Fixed	11.0000					99.1689	
(Re-opened)	KE5000001380	26-Mar-12	07-Feb-28	1,009	41,128.45	Fixed	12.0000					102.2499	
FKD 1/2013/15Y	KE4000003809	25-Apr-13	10-Apr-28	3,073	24,001.225	Fixed	12.0000					104.0374	
FKD 1/2014/15Y	KE4000008492	28-May-14	09-May-23	5,277	30,951.470	Fixed	12.6500					102.1830	
FKD 1/2018/15Y	KE5000008452	28-May-18	08-May-28	5,277	39,951.470	Fixed	12.6500					102.2627	
FKD 1/2018/15Y	KE5000008879	25-Oct-18	03-Oct-28	5,075	7,654.000	Fixed	13.7500					104.2485	
FKD 1/2019/15Y	KE5000008430	28-Jan-19	09-Jan-24	5,174	14,719.750	Fixed	12.8678					103.6630	
FKD 2/2019/15Y	KE5000001104	13-May-19	24-Apr-24	5,276	19,216.16	Fixed	12.7349					100.0592	
FKD 3/2019/15Y	KE5000001328	29-Jul-19	10-Jul-24	5,363	90,578.30	Fixed	12.3400					100.2292	
TWENTY YEAR BOND													
(Re-opened)	KE1000008489	30-Jun-08	05-Jun-28	1,127	36,146.10	Fixed	13.7500					113.2817	
FKD 1/2012/20Y	KE5000002175	30-May-12	16-May-24	1,181	40,365.30	Fixed	12.0000					97.8769	
(Re-opened)	KE4000003849	30-Nov-12	01-Nov-32	4,737	44,581.65	Fixed	12.0000					98.3678	
FKD 1/2016/20Y	KE5000006543	26-Sep-16	01-Sep-36	6,137	12,761.20	Fixed	14.0000					109.6945	
FKD 1/2018/20Y	KE5000009545	26-Mar-18	04-Mar-28	6,064	24,635.46	Fixed	13.0000					101.4654	
FKD 1/2019/20Y	KE5000009666	30-Jul-19	06-Jul-29	5,920	19,820.75	Fixed	13.0000					105.3216	
FKD 1/2019/20Y	KE5000009984	15-Apr-19	21-Mar-39	7,068	23,694.73	Fixed	12.8730	12.8000	101.5627	100.4917	100.4933	400,000,000	
TWENTY FIVE YEAR BOND													
(Re-opened)	KE4000003869	28-Jun-10	28-May-35	5,675	20,192.50	Fixed	11.2500					91.2611	
FKD 1/2018/25Y	KE5000009549	25-Jun-18	25-May-43	8,594	5,171.81	Fixed	13.4000					103.2196	
THIRTY YEAR BOND													
(Re-opened)	KE5000002136	28-Feb-11	21-Jan-41	7,349	28,144.70	Fixed	12.0000					94.1774	
INFRASTRUCTURE BONDS													
IFB 1/2009/12Y	KE4000001356	23-Feb-09	08-Feb-21	453	7,896.37	Fixed	12.5000					104.1666	
IFB 1/2009/12Y	KE4000003204	07-Dec-09	22-Nov-21	740	10,111.05	Fixed	12.0000					101.5126	
IFB 1/2011/12Y	KE5000002242	03-Oct-11	18-Sep-23	1,458	10,283.10	Fixed	12.0000					105.0241	
IFB 1/2012/12Y	KE5000002810	30-Sep-12	15-Sep-24	1,123	27,422.25	Fixed	12.0000					104.2624	
IFB 1/2014/12Y	KE4000001109	27-Oct-14	12-Oct-26	2,525	35,480.90	Fixed	11.0000					103.9964	
IFB 1/2015/12Y	KE5000004100	14-Dec-15	02-Dec-24	1,846	25,119.55	Fixed	11.0000					101.4992	
IFB 1/2016/12Y	KE4000004561	30-Mar-16	15-Mar-27	2,679	24,152.20	Fixed	11.0000					102.1927	
IFB 1/2016/12Y	KE5000004654	23-May-16	12-May-25	1,007	36,303.00	Fixed	12.5000					113.3405	
IFB 1/2016/12Y	KE5000006659	24-Oct-16	06-Oct-31	4,348	40,026.65	Fixed	12.0000					106.2523	
IFB 1/2017/12Y	KE5000006980	27-Feb-17	12-Feb-29	3,379	14,235.46	Fixed	12.5000					111.6234	
IFB 1/2017/12Y	KE5000007886	27-Nov-17	18-Nov-24	1,892	41,462.40	Fixed	12.5000	10.0340	113.7862	107.9283	107.0242	150,000,000	
IFB 1/2017/12Y	KE5000007988	27-Nov-17	18-Nov-24	1,892	41,462.40	Fixed	12.5000	10.4500	112.3892	106.5313	107.0045	40,000,000	
IFB 1/2017/12Y	KE5000007988	27-Nov-17	18-Nov-24	1,892	41,462.40	Fixed	12.5000	10.0000	113.8814	108.0438	107.0042	150,000,000	
IFB 1/2018/12Y	KE5000009502	29-Jun-18	16-Jun-24	4,607	41,250.24	Fixed	12.5000	12.5000	109.4278	106.7524	107.0045	200,000,000	
IFB 1/2018/12Y	KE5000009509	19-Nov-18	25-Oct-38	6,921	40,393.25	Fixed	11.9500					99.3334	
IFB 1/2019/12Y	KE5000009700	25-Mar-19	22-Feb-24	8,867	16,303.06	Fixed	12.0000					101.9388	
IFB 1/2019/12Y	KE5000009543	28-Oct-19	08-Oct-38	8,808	66,456.07	Fixed	11.7500	11.8000	100.1737	99.6572	99.3303	100,000,000	
IFB 1/2019/12Y	KE5000009543	28-Oct-19	08-Oct-38	8,808	66,456.07	Fixed	11.7500	11.7500	106.5074	99.3294	99.3303	249,000,000	
IFB 1/2019/12Y	KE5000009543	28-Oct-19	08-Oct-38	8,808	66,456.07	Fixed	11.7500	11.8500	99.8459	99.3294	99.3303	230,000,000	
MAB1/2017/3	KE5000006706	11-Apr-17	08-Apr-20	147	150.00	Fixed	10.0000	10.0000	100.9909	100.0000	100.0000	99.261	
MAB2/2017/3	KE5000007210	07-Sep-17	07-Sep-20	799	444.00	Fixed	10.0000	10.0000	100.7600	100.0000	100.0000	703.144	
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION													
FKD 1/2019/3Y	KE5000009647	26-Feb-19	19-Feb-24	1,559	20,593.62	Fixed	11.3040	10.5710	104.6912	100.4917	105.1279	15,000,000	
FKD 2/2019/3Y	KE5000003808	29-Aug-18	10-Apr-28	3,073	24,001.225	Fixed	12.0000	13.7500	92.1538	91.3956	104.0374	500,000	
FKD 2/2017/3Y	KE5000007764	23-Oct-17	17-Oct-22	1,069	13,504.64	Fixed	12.5170	10.3000	106.2718	105.4800	106.2718	20,000,000	
IFB 1/2014/12Y	KE4000001109	27-Oct-14	12-Oct-26	2,525	35,480.90	Fixed	11.0000	10.3000	103.2607	105.0996	103.9964	100,000,000	
IFB 1/2015/12Y	KE5000004100	14-Dec-15	02-Dec-24	1,846									

Key Bond Investment Considerations

There are a number of key variables to look when investing in bonds: the bond's maturity, redemption features, credit quality, interest rates, 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.

MA: 12 years 91 day rates Moving Average

MTN: Medium Term Note

YTM: Yield to maturity

YTM: Yield to next coupon rate

CBK: Central Bank of Kenya

IFB: Infrastructure Bond

S: Suppressed

Turnover in Billions

Today

Previous

3,076,544,495

2,607,807,278

Total Debt

Today

Previous

88

88

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