nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

August 2, 2024

Issue No.		ISIN CODE	Issue Date	Maturity Date	Days To Maturity	Outstanding Issue in mil/unit	Coupon Rate	Coupon (%)	Traded Yield (%)	Dirty Price (%)	Clean Price (%)	Previous Price (%)	Traded Value (kshs)
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION													August, 2024
TWO YEAR BONDS													
FXD1/2023/02	(Re-opened)	KE0000000356	21-Aug-23	13-Aug-25	381	94,724.39	Fixed	16.0723	17.2005	107.4674	99.7138	99.7775	150,000,000
THREE YEAR BONDS													
FXD1/2022/03	(Re-opened)	KE7000000212	11-Apr-22	07-Apr-25	249	60,605.75	Fixed	11.7980				96.9686	
FXD1/2023/03		KE0000000362	15-May-23	11-May-26	647	79,637.86	Fixed	14.2280				95.9279	
FXD1/2024/03	(Re-opened)	KE0000000463	10-Jan-24	31-Jan-27	882	92,980.62	Fixed	16.3854	16.0000	101.8119	100.7027	99.7479	290,000,000
FIVE YEAR BONDS													
FXD2/2020/05		KE0000000786	16-Dec-19	09-Dec-24	129	44,630.00	Fixed	11.4920				97.7138	
FXD2/2021/05	(Re-opened)	KE0000000547	11-May-21	05-May-26	279	106,918.70	Fixed	11.9670				95.6111	
FXD2/2023/05	(Re-opened)	KE7000000095	03-Nov-23	28-Nov-28	826	66,075.85	Fixed	13.0776				89.2527	
FXD2/2023/05	(Re-opened)	KE0000000686	11-Jul-23	03-Jul-28	1,438	140,803.98	Fixed	16.5440				85.7346	
TEN YEAR BONDS													
FXD3/2014/10	(Re-opened)	KE0000000325	20-Aug-14	17-Aug-24	195	19,490.75	Fixed	10.0390				97.9147	
FXD3/2015/10		KE0000001067	01-Jul-15	19-Jul-25	1,080	65,674.90	Fixed	12.9980				89.0945	
FXD3/2016/10		KE0000000843	27-Aug-16	14-Aug-26	1,473	45,564.60	Fixed	12.0980				82.6275	
FXD3/2018/10	(Re-opened)	KE0000000215	17-Dec-18	04-Dec-28	1,585	63,620.20	Fixed	12.5320				83.9998	
FXD3/2019/10		KE0000000422	20-Feb-19	12-Feb-29	1,806	47,024.85	Fixed	12.6380				83.5247	
FXD3/2019/10		KE0000000877	10-Apr-19	02-Apr-29	1,706	68,725.30	Fixed	12.9090				82.6475	
FXD3/2019/10		KE0000000679	13-Aug-19	05-Aug-29	1,830	68,743.40	Fixed	11.5210				79.7028	
FXD4/2019/10		KE0000000695	20-Nov-19	12-Nov-29	1,928	68,972.85	Fixed	12.2800				92.3915	
FXD3/2020/10		KE7000000038	16-Mar-20	03-Mar-30	2,031	68,705.30	Fixed	13.6890				84.7026	
FXD3/2023/10		KE0000000432	13-Feb-23	31-Jan-33	3,106	26,567.96	Fixed	14.1310				89.2796	
FXD1/2024/10	(Re-opened)	KE0000001047	25-Mar-24	13-Mar-34	3,513	34,547.76	Fixed	16.0000				97.1026	
FIFTEEN YEAR BONDS													
FXD5/2008/15		KE4000000436	26-Oct-08	07-Oct-24	68	31,952.40	Fixed	12.5000				99.9554	
FXD1/2010/15		KE4000000590	29-Mar-10	16-Mar-25	229	27,693.90	Fixed	10.2500				99.6367	
FXD2/2010/15	(Re-opened)	KE0000001036	20-Apr-11	08-Dec-25	493	25,199.80	Fixed	9.0000				89.8073	
FXD1/2012/15		KE4000000675	24-Sep-12	06-Sep-27	1,130	90,939.90	Fixed	11.0000				94.5758	
FXD1/2013/15	(Re-opened)	KE4000000766	20-Feb-13	07-Feb-28	1,284	52,473.20	Fixed	11.2000				95.1752	
FXD1/2015/15	(Re-opened)	KE4000001658	29-Jan-15	31-Jan-28	1,347	75,858.75	Fixed	12.0000				93.4391	
FXD1/2016/15		KE0000000422	20-May-16	05-May-31	2,252	76,931.60	Fixed	12.5000				92.7450	
FXD2/2018/15	(Re-opened)	KE0000000679	22-Oct-18	03-Oct-33	3,349	33,471.30	Fixed	13.7500				85.4125	
FXD1/2019/15		KE0000000430	28-Jun-19	05-Jun-34	3,447	79,604.75	Fixed	13.9570				79.8098	
FXD2/2019/15		KE0000001104	13-May-19	24-Apr-34	3,052	5,844.70	Fixed	12.7240				74.8000	
FXD3/2019/15		KE0000001096	26-Jul-19	16-Jul-34	3,628	63,919.60	Fixed	12.3490	12.6750	99.4865	98.7226	94.6389	50,000,000
FXD2/2020/15	(Re-opened)	KE0000001218	20-Feb-20	08-Feb-35	3,839	73,338.30	Fixed	12.7980				89.8968	
FXD1/2023/15	(Re-opened)	KE7000000328	23-Apr-23	06-Apr-37	4,626	68,357.70	Fixed	13.9420				98.1314	
TWENTY YEAR BOND													
FXD1/2006/20	(Re-opened)	KE0000001489	30-Jun-26	05-Jun-26	1,403	59,446.13	Fixed	13.7500				89.0091	
FXD1/2013/20	(Re-opened)	KE0000001179	30-May-13	05-May-33	2,467	37,009.40	Fixed	10.0000				79.6137	
FXD1/2015/20		KE4000000849	26-Nov-15	07-Nov-35	3,195	97,265.60	Fixed	12.0000				89.7738	
FXD1/2016/20		KE0000000422	20-Sep-16	01-Sep-36	3,413	12,791.20	Fixed	14.0000				103.6148	
FXD1/2018/20		KE0000000505	26-Mar-18	06-Mar-38	4,054	34,015.60	Fixed	14.2000				88.5591	
FXD1/2019/20		KE0000000984	10-Jul-19	03-Jul-39	4,356	69,198.60	Fixed	12.8790				86.4708	
FXD1/2020/20		KE0000000984	10-Apr-20	23-Mar-39	4,464	63,550.00	Fixed	12.8790				92.1291	
FXD1/2023/20		KE7000000211	16-Aug-23	22-Jul-43	6,338	73,644.60	Fixed	13.4440				98.3005	
TWENTY FIVE YEAR BOND													
FXD1/2022/25		KE0000000955	26-Jun-22	20-May-35	3,932	25,792.90	Fixed	11.2500				72.4741	
FXD1/2018/25		KE0000000485	26-Jul-18	20-May-43	6,875	94,326.70	Fixed	13.4000				87.2299	
FXD1/2021/25	(Re-opened)	KE7000000042	10-Dec-21	05-Apr-46	7,925	50,402.50	Fixed	13.5000				89.5013	
FXD1/2023/25	(Re-opened)	KE0000000393	24-Oct-23	23-Sep-47	8,452	25,773.50	Fixed	14.1860				90.9038	
THIRTY YEAR BOND													
IGB 1/2023/30	(Re-opened)	KE2000001135	26-Feb-23	21-Jan-41	6,015	28,144.70	Fixed	12.0000				90.8334	
INFRASTRUCTURE BONDS													
IFB1/2013/12V		KE0000000130	30-Sep-13	15-Sep-25	409	15,663.21	Fixed	11.0000				90.8905	
IFB1/2014/12V		KE4000001109	27-Oct-14	12-Oct-26	801	16,631.40	Fixed	11.0000				95.6595	
IFB1/2015/09V		KE0000004100	14-Dec-15	02-Dec-24	122	5,930.50	Fixed	11.0000				89.5417	
IFB1/2016/12V		KE4000001855	30-Mar-16	16-Mar-27	1,007	33,486.95	Fixed	11.0000				89.5453	
IFB1/2018/09V		KE0000004854	23-May-18	12-May-28	1,391	19,920.78	Fixed	12.5000				98.9163	
IFB1/2019/12V		KE0000004904	26-Oct-19	08-Oct-31	2,531	35,004.70	Fixed	12.0000				96.1925	
IFB1/2021/12		KE0000007986	27-Nov-17	13-Nov-29	1,931	21,262.25	Fixed	12.5000				88.6004	
IFB1/2021/12V		KE0000006995	22-Feb-21	10-Feb-33	3,055	11,402.85	Fixed	12.5000				89.6004	
IFB1/2018/15V		KE0000004995	16-Jan-18	02-Jan-30	1,912	41,164.80	Fixed	13.0000				103.8958	
IFB1/2019/10V		KE0000005085	29-Oct-19	15-Oct-29	1,597	36,797.30	Fixed	11.5000				91.5014	
IFB1/2019/12V		KE4000001540	28-Oct-19	09-Oct-31	2,534	71,028.55	Fixed	11.7500				88.8111	
IFB1/2020/20V		KE0000005760	25-Mar-19	22-Feb-44	7,143	16,628.65	Fixed	12.2000				83.2244	
IFB1/2020/07V		KE0000006053	25-Jun-20	25-May-26	661	15,252.00	Fixed	10.2000				89.6695	
IFB1/2020/8V		KE0000006060	15-Apr-20	02-Apr-28	1,704	116,660.40	Fixed	10.8900				97.2358	
IFB1/2021/7V		KE0000006045	24-Aug-20	11-Aug-31	2,565	80,249.80	Fixed	10.9000				103.0155	
IFB1/2021/16V		KE7000000334	25-Jan-21	25-Jan-37	4,559	69,958.35	Fixed	12.0570				105.7494	
IFB1/2021/8V		KE7000000345	12-Mar-21	23-Mar-30	3,344	81,765.60	Fixed	12.6875				103.8565	
IFB1/2021/12V		KE7000000327	15-Feb-21	15-Aug-42	6,390	106,742.20	Fixed	12.7270				108.9079	
IFB1/2022/10V		KE0000007031	15-Jun-22	21-May-40	5,771	79,637.50	Fixed	13.7925				91.8173	
IFB1/2022/15V		KE7000007977	21-Feb-22	26-Jan-41	6,023	68,377.55	Fixed	12.9600				112.2313	
IFB1/2022/8V		KE7000007258	14-Mar-22	27-Oct-36	4,453	34,259.60	Fixed	13.0380				102.2083	
IFB1/2022/6V		KE0000007325	05-Dec-22	27-Dec-28	1,576	59,424.35	Fixed	13.2150				95.6702	
IFB1/2023/7V	(Re-opened)	KE0000008325	13-Feb-23	29-Feb-40	5,665	68,196.50	Fixed	14.3380				115.5722	
IFB1/2023/7V		KE0000008879	16-Jun-23	16-Jun-30	2,138	213,251.60	Fixed	15.6370	16.0000	85.7166	83.7170	102.5691	150,000,000
IFB1/2024/15V		KE0000009216	13-Mar-24	05-May-30	2,103	112,752.85	Fixed	17.0327				100.2796	
IFB1/2024/8V		KE0000009030	10-Feb-24	09-Aug-32	2,929	240,957.57	Fixed	18.4687	18.3500	109.7235	100.3544	109.3097	100,000,000
IFB1/2024/8V		KE0000009126	10-Feb-24	09-Aug-32	2,929	240,957.57	Fixed	18.4687	18.3250	109.8109	100.4427	109.3097	100,000,000
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION													
FXD1/2024/39	(Re-opened)	KE0000000323	05-Jan-24	11-Jan-27	882	92,085.62	Fixed	16.3854	17.6000	102.3850	101.4767	99.7479	1,000,000
FXD1/2024/39	(Re-opened)	KE0000000323	05-Jan-24	11-Jan-27	882	92,085.62	Fixed	16.3854	16.2786	105.5800	104.0808	99.7479	1,000,000
FXD1/2024/39	(Re-opened)	KE0000000323	05-Jan-24	11-Jan-27	882	92,085.62	Fixed	16.3854	15.8000	105.9699	105.0587	99.7479	1,992,000
FXD2/2023/05	(Re-opened)	KE0000000686	11-Jul-23	03-Jul-28	1,438	141,603.98	Fixed	16.5440	16.8100	100.8803	100.0404	85.1320	500,000
FXD2/2024/05		KE0000000653	03-Jun-20	20-May-26	661	15,252.00	Fixed	10.2000	15.8300	95.8040	94.0485	89.6695	1,500,000
IFB1/2020/8V		KE0000006060	15-Apr-20	02-Apr-28	1,704	116,660.40	Fixed	10.8900	16.2500	83.1114	80.6218	97.2358	6,000,000
IFB1/2020/8V		KE0000006060	15-Apr-20	02-Apr-28	1,704	116,660.40	Fixed	10.8900	16.0000	83.7594	81.2513	97.2358	5,500,000
IFB1/2021/8V		KE7000000345	12-Mar-21	23-Mar-30	3,344	81,765.60	Fixed	12.6875	16.3000	86.3888	83.3931	103.8565	2,750,000
IFB1/2021/8V		KE7000000345	12-Mar-21	23-Mar-30	3,344	81,765.60	Fixed	12.6875	16.1500	86.1750	84.1413	103.8565	200,000
IFB1/2021/8V		KE7000000345	12-Mar-21	23-Mar-30	3,344	81,765.60	Fixed	12.6875	14.5015	95.0000	90.9633	103.8565	2,750,000
IFB1/2021/8V		KE7000000345	12-Mar-21	23-Mar-30	3,344	81,765.60	Fixed	12.6875	12.7000	104.8802	100.9434	103.8565	39,400,000
IFB1/2022/10V		KE0000007031	15-Jun-22	21-May-40	5,771	79,637.50	Fixed	13.7925	12.8750	106.7936	104.7937	91.8173	6,000,000
IFB1/2022/8V		KE7000007258	14-Mar-22	27-Oct-36	4,453	34,259.60	Fixed	13.0380	17.4500	89.4868	86.3668	102.2083	1,000,000
IFB1/2022/8V		KE7000007258	14-Mar-22	27-Oct-36	4,453	34,259.60	Fixed	13.0380	16.9000	93.5736	90.4732	102.2083	1,000,000
IFB1/2022/8V		KE7000007258	14-Mar-22	27-Oct-36	4,453	34,259.60	Fixed	13.0380	16.7700	76.9453	77.6444	91.8173	190,000
IFB1/2022/10V		KE0000007031	15-Jun-22	21-May-40	5,771	79,637.50	Fixed	13.7925	12.8750	106.7936	104.7937	91.8173	6,000,000
IFB1/2022/15V		KE7000000334	25-Jan-21	25-Jan-37	4,559	69,958.35	Fixed	12.0570	16.7500	83.6833	81.6816	102.9491	890,000
IFB1/2023/7V		KE0000008325	13-Feb-23	29-Feb-40	5,665	68,196.50	Fixed	14.3380	15.8000	102.2565	100.0051	102.9491	1,000,000
IFB1/2023/7V		KE0000008879	16-Jun-23	16-Jun-30	2,138	213,251.60	Fixed	15.6370	14.8497	105.3600	102.9686	102.9491	1,000,000
IFB1/2023/7V		KE0000008879	16-Jun-23	16-Jun-30	2,138	213,251.60	Fixed	15.6370	13.2615	110.1628	108.1614	102.9491	30,000,000
IFB1/2023/7V	(Re-opened)	KE0000008325	13-Feb-23	29-Feb-40	5,665	68,196.50	Fixed	14.3380	16.7500	85.6273	79.6010	115.5722	2,850,000
IFB1/2023/7V	(Re-opened)	KE0000008325	13-Feb-23	29-Feb-40	5,665	68,196.50	Fixed	14.3380	16.2100	86.4262	80.7329	115.5722	7,000,000
IFB1/2024/15V		KE0000009216	13-Mar-24	05-May-30	2,103	112,752.85	Fixed	17.0327	18.6700	101.8808	97.9820	100.2796	50,000
IFB1/2024/15V		KE0000009216	13-Mar-24	05-May-30	2,103	112,752.85	Fixed	17.0327	16.6400	107.5962	103.5007	100.2796	15,000,000
IFB1/2024/15V		KE0000009216	13-Mar-24	05-May-30	2,103	112,752.85	Fixed	17.0327	15.5000	113.9466	108.0561	100.2796	30,000,000
IFB1/2024/8V		KE0000009030	10-Feb-24	09-Aug-32	2,929	240,957.57	Fixed	18.4687	18.9900	106.5033	98.1391	109.3097	5,000,000
IFB1/2024/8V		KE0000009030	10-Feb-24	09-Aug-32	2,929	240,957.57	Fixed	18.4687	18.1000	109.6107	101.2425	109.3097	2,000,000
IFB1/2024/8V		KE0000009030	10-Feb-24	09-Aug-32	2,929	240,957.57	Fixed	18.4687	18.0000	109.8603	101.6011	109.3097	20,000,000
IFB1/2024/8V		KE0000009030	10-Feb-24	09-Aug-32	2,929	240,957.57	Fixed	18.4687	17.0500	115.2175	101.8533	109.3097	150,000
IFB1/2024/8V		KE0000009030	10-Feb-24	09-Aug-32	2,929	240,957.57	Fixed	18.4687	17.0000	115.3298	101.9616	109.3097	6,150,000
IFB1/2024/8V		KE0000009030	10-Feb-24	09-Aug-32	2,929	240,957.57	Fixed	18.4687	17.0900	111.8602	103.0820	109.3097	50,000
IFB1/2024/8V		KE0000009030	10-Feb-24	09-Aug-32	2,929	240,957.57	Fixed	18.4687	17.4000	112.1925	103.7840	109.3097	7,000,000
IFB1/2024/8V		KE0000009030	10-Feb-24	09-Aug-32	2,929	240,957.57	Fixed	18.4687	17.2900	112.9849	104.3166	109.3097	15,750,000
IFB1/2024/8V		KE0000009030	10-Feb-24	09-Aug-32	2,929	240,957.57	Fixed	18.4687	16.9000	115.5911	107.0758	109.3097	150,000
IFB1/2024/8V		KE0000009030	10-Feb-24	09-Aug-32	2,929	240,957.57	Fixed	18.4687	16.1725	116.8816	108.0134	109.3097	10,000,000
IFB1/2024/8V		KE0000009030	10-Feb-24	09-Aug-32	2,929	240,957.57	Fixed	18.4687	15.9623	117.7226	109.3544	109.3097	2,000,000
CORPORATE BONDS													
SFAL PROFLT AFRICUM TRSN NOTE													
SFAL3D 20/05/15-20/05/18-D		KE0000000096	10-Aug-15	28-Feb-25	210	267.70	VARIABLE	T-B (91) + 1.00%				99.0000	
FBN3D 20/05/20-20/05/23-D01		KE0000001193	15-Aug-19	24-Jul-28	1,452	1,036.00	VARIABLE	T-B (91) + 1.00%				101.5187	
ACBN GREEN BOND MEDIUM TERM NOTE													
ACBN1/2021		KE4000007563	09-Nov-18	09-Nov-24	96	1,865.00	FIXED	12.2500				100.1794	
FAMILY BANK AFRICUM TRSN NOTE													
FAMILY FXD		KE7000000242	25-Jun-21	05-Dec-26	868	3,999.00	FIXED	13.0000				100.0000	
FAMILY FLT		KE7000000151	25-Jun-21	05-Dec-26	868	1.00	VARIABLE	182-Day T-Bill +250bps				-	
EAST AFRICAN BREWERIES DOMESTIC MEDIUM TERM NOTE													
EABL DMF FXD		KE7000000045	29-Oct-21	25-Oct-26	858	11,000.00	FIXED	12.2500				100.1111	
STANLIB MORTGAGE SETTLEMENT COMPANY MEDIUM TERM NOTE													
AMRC FXD		KE7000000790	06-Mar-23	23-Feb-26	1,066	1,400.00	FIXED	12.5000				-	

Outstanding Bonds		Coupon Rate	
Today	Previous	Today	Previous
987,200,000.00	5,108,500,000.00	67	66

KEY BOND INVESTMENT CONSIDERATIONS

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

LEGEND

FXD: Fixed Rate Treasury Bond **MTN**: Treasury Medium Term Note **NTB**: Non-Bond Treasury Note

FLT: Float Rate Treasury Bond **YTM**: yield to maturity **YTC**: Yield to next coupon exercise **CBK**: Central Bank of Kenya **IFB**: Infrastructure Bond **S**: Suspended

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