nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

August 5, 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 Traded ('mln)
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION													August, 2024
TWO YEAR BONDS													
FXD1/2023/02	(Re-opened)	KE0000000188	21-Aug-23	15-Aug-25	379	94,724.00	Fixed	16.0723				99.7138	
THREE YEAR BONDS													
FXD3/2022/03	(Re-opened)	KE7000000212	11-Apr-22	07-Apr-25	245	60,605.70	Fixed	11.7980				96.9686	
FXD3/2023/03		KE0000000232	10-May-23	11-May-26	644	78,637.90	Fixed	14.2260				95.9279	
FXD1/2024/03	(Re-opened)	KE0000000323	15-Jan-24	11-Jan-27	888	92,680.62	Fixed	16.3854				100.7027	
FIVE YEAR BONDS													
FXD2/2020/05		KE0000000796	16-Dec-15	09-Dec-24	126	44,630.00	Fixed	11.4923				97.7138	
FXD2/2020/05	(Re-opened)	KE0000000847	11-May-20	05-May-25	273	108,015.85	Fixed	11.9870				99.6111	
FXD1/2021/05	(Re-opened)	KE7000000054	03-Nov-21	28-Nov-26	606	140,651.88	Fixed	13.0726				99.2523	
FXD1/2023/05	(Re-opened)	KE0000000485	17-Jul-23	10-Jul-28	1,435	140,651.88	Fixed	16.5940				95.1346	
TEN YEAR BONDS													
FXD1/2014/10	(Re-opened)	KE0000000325	20-Aug-14	17-Aug-24	765	19,455.75	Fixed	10.2290				97.9147	
FXD1/2015/10		KE0000001077	01-Jul-15	19-Jul-25	1,078	65,674.90	Fixed	12.9980				89.0945	
FXD1/2016/10		KE0000000422	27-Aug-16	24-Aug-26	1,473	45,564.60	Fixed	12.0980				82.4275	
FXD1/2018/10	(Re-opened)	KE0000000516	17-Dec-18	04-Dec-28	1,582	63,620.20	Fixed	12.5320				83.9998	
FXD1/2019/10		KE0000000623	20-Feb-19	12-Feb-29	1,652	67,024.80	Fixed	12.6390				83.5297	
FXD1/2019/10		KE0000000677	10-Apr-19	02-Apr-29	1,701	68,725.30	Fixed	12.9090				82.6475	
FXD1/2019/10		KE0000000766	03-Aug-19	26-Aug-29	1,827	68,743.40	Fixed	11.5215				79.7028	
FXD2/2019/10		KE0000000855	20-Nov-19	12-Nov-29	1,925	69,972.80	Fixed	12.2800				92.3915	
FXD1/2020/10		KE0000000946	10-Mar-20	03-Mar-30	2,035	65,705.30	Fixed	13.6890				84.7026	
FXD1/2023/10	(Re-opened)	KE0000000432	13-Feb-23	31-Jan-33	3,101	26,997.96	Fixed	14.1310	17.2200	93.3332	86.0298	89.2796	250,000.000
FXD1/2023/10	(Re-opened)	KE0000000432	13-Feb-23	31-Jan-33	3,101	26,997.96	Fixed	14.1310	17.2000	93.6122	86.6588	89.2796	250,000.000
FXD1/2023/10		KE0000000432	13-Feb-23	31-Jan-33	3,101	26,997.96	Fixed	14.1310	14.7000	104.1747	97.5713	89.2796	94,000.000
FXD1/2024/10	(Re-opened)	KE0000000549	25-Mar-24	13-Mar-34	3,537	34,541.76	Fixed	16.0000				101.1006	
FIFTEEN YEAR BONDS													
FXD1/2008/15		KE0000000438	26-Oct-09	07-Oct-24	63	31,952.40	Fixed	12.5000				99.9554	
FXD1/2010/15		KE0000001050	09-Mar-10	16-Mar-25	217	27,663.90	Fixed	10.2500				95.6347	
FXD1/2012/15	(Re-opened)	KE2000001159	23-Apr-12	05-Dec-26	490	25,159.80	Fixed	9.5000				89.9073	
FXD1/2013/15		KE0000000675	24-Sep-12	06-Sep-27	1,127	90,939.90	Fixed	11.0000				94.9768	
FXD1/2015/15	(Re-opened)	KE0000001796	20-Feb-15	07-Feb-28	1,280	92,673.20	Fixed	11.2890				96.1752	
FXD1/2015/15	(Re-opened)	KE0000000888	29-Apr-15	10-Apr-28	1,344	70,858.70	Fixed	12.0000				93.4391	
FXD1/2016/15		KE0000000443	28-Mar-16	05-Mar-31	2,159	76,011.70	Fixed	12.5000				92.5400	
FXD1/2018/15	(Re-opened)	KE0000000675	22-Oct-18	03-Oct-33	3,346	79,811.30	Fixed	13.7500				95.4429	
FXD1/2019/15		KE0000000965	26-Jun-19	05-Jun-34	3,464	47,498.80	Fixed	12.9970				94.6128	
FXD1/2019/15		KE0000001154	13-May-19	28-Apr-34	3,449	61,644.70	Fixed	12.7340				94.6316	
FXD2/2019/15		KE0000001238	28-Jun-19	19-Jun-34	3,525	133,918.80	Fixed	12.3490				98.1225	
FXD1/2020/15	(Re-opened)	KE0000001278	20-Feb-20	05-Feb-35	3,635	73,158.30	Fixed	12.1560				99.9908	
FXD1/2020/15	(Re-opened)	KE7000001506	20-Nov-20	06-Nov-35	4,637	68,357.70	Fixed	13.9620				98.1318	
TWENTY YEAR BOND													
FXD1/2006/20	(Re-opened)	KE7000001493	30-Jun-06	05-Jun-26	1,400	39,446.13	Fixed	13.2500				89.9597	
FXD1/2013/20	(Re-opened)	KE0000001176	30-May-13	05-May-33	2,466	37,028.40	Fixed	11.0000				78.6727	
FXD1/2015/20		KE0000000491	20-Nov-15	27-Nov-35	3,751	67,285.85	Fixed	12.0000				89.7739	
FXD1/2016/20		KE0000000583	26-Apr-16	07-Apr-36	3,812	12,761.20	Fixed	12.0000				103.6148	
FXD1/2017/20		KE0000000665	20-Sep-17	27-Sep-38	4,910	94,515.60	Fixed	14.2000				89.5397	
FXD2/2018/20		KE0000000764	30-Jul-18	31-Jul-38	4,856	69,158.60	Fixed	13.2000				86.4738	
FXD1/2019/20		KE0000000954	15-Apr-19	21-Apr-39	5,347	63,350.00	Fixed	12.8730				92.1291	
FXD1/2020/20		KE7000001211	10-Sep-20	22-Jul-41	6,195	75,994.00	Fixed	13.6460				99.9995	
TWENTY FIVE YEAR BOND													
FXD1/2005/25	(Re-opened)	KE4000000085	26-Jun-10	20-May-35	3,568	25,192.50	Fixed	11.2500				72.4740	
FXD1/2018/25		KE0000000485	20-Jun-18	20-May-43	6,867	94,326.70	Fixed	13.4000				87.2299	
FXD1/2021/25	(Re-opened)	KE0000000921	10-May-21	09-Apr-46	7,917	99,469.60	Fixed	13.5240				89.9613	
FXD1/2022/25	(Re-opened)	KE0000000993	24-Oct-22	23-Sep-47	8,449	20,773.00	Fixed	14.1860				90.6038	
THIRTY YEAR BOND													
SDB 1/2022/30	(Re-opened)	KE2000001235	29-Feb-11	21-Jan-41	6,013	29,144.70	Fixed	12.0000				90.8336	
INFRASTRUCTURE BONDS													
IFB1/2012/12		KE3000000130	30-Sep-13	01-Sep-25	408	16,093.21	Fixed	11.0000				94.9905	
IFB1/2014/12		KE4000001195	27-Oct-14	12-Oct-26	798	16,631.48	Fixed	11.0000				95.6936	
IFB1/2015/08		KE5000004135	14-Dec-15	02-Dec-24	119	8,004.00	Fixed	11.0000				99.9417	
IFB1/2016/12		KE4000001653	28-Mar-16	15-Mar-27	1,227	23,466.55	Fixed	11.0000				89.5453	
IFB1/2018/12		KE5000004054	21-May-18	07-May-30	2,084	18,925.76	Fixed	12.5000				99.8163	
IFB1/2019/12		KE5000004095	26-Feb-19	18-Feb-31	2,213	30,004.70	Fixed	12.0000				96.1925	
IFB1/2020/12		KE5000004186	27-Nov-20	13-Nov-32	3,016	21,262.25	Fixed	12.0000				99.6994	
IFB1/2021/12		KE5000004285	27-Apr-21	13-Apr-33	3,452	11,402.85	Fixed	12.5000				99.6994	
IFB1/2021/15		KE5000004293	28-Jun-21	03-Jun-33	3,550	41,184.80	Fixed	13.5000				103.8058	
IFB1/2022/20		KE5000004135	16-Dec-16	25-Oct-38	5,194	36,797.30	Fixed	11.9500				91.5314	
IFB1/2022/15		KE5000004343	26-Oct-21	08-Oct-36	4,891	71,028.95	Fixed	11.7790				98.8111	
IFB1/2019/09		KE5000004092	29-Mar-19	23-Feb-28	1,145	16,828.65	Fixed	12.2000				83.2244	
IFB1/2020/06		KE5000004203	23-Jun-20	23-May-26	558	15,252.00	Fixed	10.2500				88.6685	
IFB1/2020/12		KE5000004302	15-Apr-20	02-Apr-29	1,701	118,460.40	Fixed	10.6500				87.2358	
IFB1/2022/12		KE5000004543	24-Aug-22	11-Aug-31	2,562	80,248.60	Fixed	10.9000				103.0155	
IFB1/2021/10		KE5000004324	25-Jan-21	25-Jan-31	2,556	86,968.36	Fixed	12.3570				106.7484	
IFB1/2021/12		KE5000004395	12-Mar-21	21-Mar-33	3,341	81,765.60	Fixed	12.6875				100.8585	
IFB1/2021/10		KE7000001337	13-Sep-21	19-Aug-42	6,587	106,742.20	Fixed	12.7370				109.8079	
IFB1/2022/15		KE7000001337	13-Jun-22	21-May-40	5,768	79,827.50	Fixed	13.7420				91.8173	
IFB1/2022/10		KE7000001677	21-Feb-22	26-Jan-41	6,020	98,377.95	Fixed	12.9050				112.3513	
IFB1/2023/10		KE0000000178	14-Dec-23	25-Oct-38	4,496	94,259.60	Fixed	13.0380				102.2083	
IFB1/2024/07		KE0000001325	09-Dec-23	27-Nov-26	1,575	59,424.35	Fixed	13.3150				95.6702	
IFB1/2024/15	(Re-opened)	KE0000001333	15-Jan-24	03-Jan-39	4,900	90,000.00	Fixed	13.9000				100.0000	
IFB1/2024/12		KE0000001218	14-Nov-23	25-Oct-36	4,496	94,259.60	Fixed	13.0380	17.2326	89.2364	85.1586	102.2083	1,000.000
IFB1/2024/15		KE0000001218	14-Nov-23	25-Oct-36	4,496	94,259.60	Fixed	13.0380	17.2000	89.8027	85.5862	102.2083	1,000.000
IFB1/2024/15		KE0000001218	14-Nov-23	25-Oct-36	4,496	94,259.60	Fixed	13.0380	17.1245	89.3862	85.8617	102.2083	4,000.000
IFB1/2024/12		KE0000001218	14-Nov-23	25-Oct-36	4,496	94,259.60	Fixed	13.0380	15.6900	85.4103	82.2018	102.2083	20,000.000
IFB1/2024/12		KE0000001218	14-Nov-23	25-Oct-36	4,496	94,259.60	Fixed	13.0380	13.0000	107.8751	104.7836	102.2083	1,000.000
IFB1/2022/15		KE7000001337	13-Jun-22	21-May-40	5,768	79,827.50	Fixed	13.7420	16.5372	88.7357	86.6115	91.8173	100.000
IFB1/2022/15		KE7000001337	13-Jun-22	21-May-40	5,768	79,827.50	Fixed	13.7420	15.6000	92.8266	90.7154	91.8173	6,000.000
IFB1/2022/15		KE7000001337	13-Jun-22	21-May-40	5,768	79,827.50	Fixed	13.7420	12.9900	106.7574	104.6465	91.8173	1,000.000
IFB1/2023/7Y		KE0000000575	16-Jun-23	30-Jun-30	2,115	215,000.00	Fixed	15.6370	16.9600	93.9776	92.5605	93.7775	5,000.000
IFB1/2023/7Y	(Re-opened)	KE0000000583	13-Mar-23	20-Feb-40	5,977	90,196.00	Fixed	15.9000	16.9550	93.4732	91.9072	113.3732	25,000.000
IFB1/2024/5.5Y		KE0000000278	13-Nov-23	06-May-39	2,100	112,752.95	Fixed	17.5327	16.8400	107.6860	103.5357	105.2796	27,000.000
IFB1/2024/5.5Y		KE0000000278	13-Nov-23	06-May-39	2,100	112,752.95	Fixed	17.5327	16.5500	107.8596	103.8213	105.2796	4,190.000
IFB1/2024/5.5Y		KE0000000435	15-Feb-24	09-Aug-32	2,926	240,957.57	Fixed	18.4667	18.1000	100.7873	101.2470	105.4427	2,000.000
IFB1/2024/5.5Y		KE0000000435	15-Feb-24	09-Aug-32	2,926	240,957.57	Fixed	18.4667	18.0000	110.1256	101.6850	105.4427	4,000.000
IFB1/2024/5.5Y		KE0000000435	15-Feb-24	09-Aug-32	2,926	240,957.57	Fixed	18.4667	17.9700	110.9643	102.0746	105.4427	200.000
IFB1/2024/5.5Y		KE0000000435	15-Feb-24	09-Aug-32	2,926	240,957.57	Fixed	18.4667	17.5200	111.8728	103.3525	105.4427	3,000.000
IFB1/2024/5.5Y		KE0000000435	15-Feb-24	09-Aug-32	2,926	240,957.57	Fixed	18.4667	17.4816	112.1625	103.6422	105.4427	6,000.000
IFB1/2024/5.5Y		KE0000000435	15-Feb-24	09-Aug-32	2,926	240,957.57	Fixed	18.4667	17.2600	112.8396	104.3193	105.4427	3,000.000
IFB1/2024/5.5Y		KE0000000435	15-Feb-24	09-Aug-32	2,926	240,957.57	Fixed	18.4667	17.1000	113.5513	104.9907	105.4427	500.000
IFB1/2024/5.5Y		KE0000000435	15-Feb-24	09-Aug-32	2,926	240,957.57	Fixed	18.4667	15.9990	117.7326	109.2022	105.4427	2,000.000
IFB1/2024/5.5Y		KE0000000435	15-Feb-24	09-Aug-32	2,926	240,957.57	Fixed	18.4667	15.5477	119.5503	111.0300	105.4427	200.000
GOVERNMENT BONDS													
LEAN PEOPLE MEDIUM TERM NOTE													
GPB3.BD-06/09/15-0046-13.65		KE1000000096	10-Aug-15	28-Feb-25	207	267.10	VARIABLE	T-B (91) + 1.00%				99.9000	
GPB3.BD-03/09/20-0047-13.65		KE1000000103	30-Aug-15	24-Jul-28	1,443	1,039.00	VARIABLE	T-B (91) + 1.00%				101.8147	
ACORN GREEN BOND MEDIUM TERM NOTE													
ACORN F40		KE0000000703	09-Nov-18	09-Nov-24	95	1,865.90	FIXED	12.2500				105.1796	
FAMILY BANK MEDIUM TERM NOTE													
FBN.TF.F30		KE7000000095	26-Jun-21	16-Dec-26	865	3,000.00	FIXED	13.0000				100.0000	
FBN.TF.F31		KE7000000103	25-Jun-21	16-Dec-26	865	1.00	VARIABLE	182-Day T-Bill +250bps					
EAST AFRICAN BREWERIES DOMESTIC MEDIUM TERM NOTE													
EABL.DMT.F001		KE7000000049	29-Oct-21	29-Oct-26	815	11,000.00	FIXED	12.2500				105.1111	
STANDARD INVESTMENT BANK MEDIUM TERM NOTE													
IDBC.F.F02		KE7000000760	04-Mar-22	23-Feb-25	1,663	1,400.00	FIXED	12.5000					

Turnover & Bonds		Trades/Turn	
Today	Previous	Today	Previous
1,235,560,000.00	807,200,000.00	56	67

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 ; **IFB1** = Infrastructure Bond ; **IDBC** = Industrial Development Bank Corporate Bond ; **SDB** = Sovereign Bank Bond
FXD = Fixed Rate Treasury Bond ; **VYM** = Yield to maturity ; **YTC** = Yield to next coupon reset date ; **CBK** = Central Bank of Kenya ; **IFB** = Infrastructure Bond ; **R**=Amended

*Disclaimer: all care taken whether contents or validities is taken in conjunction with the information.