BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

August 12, 2024

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													August 12, 2024
TWO YEAR BONDS													
FXD1/2023/2Yr	(Re-opened)	KE8000006109	21-Aug-23	18-Aug-25	371	94,724.39	Fixed	16.9723				99.7366	
THREE YEAR BONDS													
FXD1/2022/3Yr	(Re-opened)	KE7000009212	11-Apr-22	07-Apr-25	238	60,605.75	Fixed	11.7660				96.5686	
FXD1/2023/3Yr		KE8000005762	15-May-23	11-May-26	637	76,537.95	Fixed	14.2280				95.2279	
FXD1/2024/3Yr	(Re-opened)	KE8000006323	15-Jan-24	11-Jan-27	882	92,085.62	Fixed	18.3854	18.4000	101.3346	99.9203	100.4954	500,000,000
FIVE YEAR BONDS													
FXD3/2019/5Yr		KE6000005766	16-Dec-19	09-Dec-24	119	44,830.50	Fixed	11.4920				97.7108	
FXD1/2020/5Yr	(Re-opened)	KE6000008547	11-May-20	05-May-25	266	104,518.70	Fixed	11.6670				95.8113	
FXD1/2021/5Yr	(Re-opened)	KE7000006655	15-Nov-21	09-Nov-26	819	66,075.85	Fixed	11.2770				89.2523	
FXD1/2023/5Yr	(Re-opened)	KE8000005986	17-Jul-23	10-Jul-28	1,428	141,683.98	Fixed	16.8440				97.3343	
TEN YEAR BONDS													
FXD1/2016/10Yr	(Re-opened)	KE5000006329	29-Aug-16	17-Aug-26	735	74,495.75	Fixed	15.0390				97.9147	
FXD1/2017/10Yr		KE5000007327	31-Jul-17	19-Jul-27	1,071	65,974.90	Fixed	12.9660				89.5945	
FXD1/2018/10Yr		KE5000008762	27-Aug-18	14-Aug-28	1,463	40,584.60	Fixed	12.6860				82.4275	
FXD2/2018/10Yr	(Re-opened)	KE5000009216	17-Dec-18	04-Dec-28	1,575	63,820.20	Fixed	12.5020				83.5666	
FXD1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	1,645	67,524.85	Fixed	12.4380				83.3287	
FXD2/2019/10Yr		KE5000009877	15-Apr-19	02-Apr-29	1,694	60,725.30	Fixed	12.3000				82.6475	
FXD3/2019/10Yr		KE6000004876	19-Aug-19	06-Aug-29	1,820	68,743.45	Fixed	11.5170				78.7028	
FXD4/2019/10Yr		KE6000005659	25-Nov-19	12-Nov-29	1,918	89,972.85	Fixed	12.2800				92.3915	
FXD1/2022/10Yr		KE7000009436	16-May-22	03-May-32	2,821	60,705.30	Fixed	13.4900				84.7526	
FXD1/2023/10Yr		KE8000005432	13-Feb-23	31-Jan-33	3,094	28,387.06	Fixed	14.1510				102.8662	
FXD1/2024/10Yr	(Re-opened)	KE8000006547	25-Mar-24	13-Mar-34	3,500	34,541.76	Fixed	16.0000				101.1506	
FIFTEEN YEAR BONDS													
FXD1/2009/15Yr		KE4000003436	26-Oct-09	07-Oct-24	56	31,952.45	Fixed	12.5000				98.9554	
FXD1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	210	27,693.90	Fixed	10.2500				95.6347	
FXD2/2010/15Yr	(Re-opened)	KE2000001558	25-Apr-11	08-Dec-25	483	25,199.80	Fixed	9.0000				89.9073	
FXD1/2012/15Yr		KE4000003675	24-Sep-12	06-Sep-27	1,120	90,939.90	Fixed	11.0000				84.5769	
FXD1/2013/15Yr	(Re-opened)	KE4000003790	25-Feb-13	07-Feb-28	1,274	82,473.25	Fixed	11.2500				86.1752	
FXD2/2013/15Yr	(Re-opened)	KE4000003808	29-Apr-13	10-Apr-28	1,337	70,859.75	Fixed	12.0000				83.4391	
FXD1/2018/15Yr		KE5000008432	28-May-18	09-May-33	3,192	76,351.65	Fixed	12.6500				92.7400	
FXD2/2018/15Yr	(Re-opened)	KE5000008879	22-Oct-18	03-Oct-33	3,339	33,411.70	Fixed	12.7500				85.4125	
FXD1/2019/15Yr		KE5000009430	28-Jan-19	09-Jan-34	3,437	79,096.85	Fixed	12.8570	14.9400	90.3527	89.6109	89.4714	57,000,000
FXD1/2019/15Yr		KE5000009430	28-Jan-19	09-Jan-34	3,437	79,096.85	Fixed	12.8570	13.6000	96.8343	96.0925	89.4714	58,400,000
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	3,542	81,644.75	Fixed	12.7340				84.8306	
FXD3/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	3,619	53,919.80	Fixed	12.3400	14.3500	90.2147	89.5028	86.4509	64,900,000
FXD1/2020/15Yr	(Re-opened)	KE6000007218	25-Feb-20	05-Feb-35	3,829	73,156.30	Fixed	12.7560				89.6668	
FXD1/2022/15Yr	(Re-opened)	KE7000009329	25-Apr-22	06-Apr-37	4,620	68,357.70	Fixed	13.9420				98.1518	
TWENTY YEAR BOND													
FXD1/2008/20Yr	(Re-opened)	KE1000001493	30-Jun-08	05-Jun-28	1,393	58,446.13	Fixed	13.7500				89.0691	
FXD1/2011/20Yr	(Re-opened)	KE2000002176	30-May-11	05-May-31	2,457	37,029.40	Fixed	10.0000				78.8727	
FXD1/2012/20Yr		KE4000003949	26-Nov-12	01-Nov-32	3,160	87,285.65	Fixed	12.0000				89.7739	
FXD1/2016/20Yr		KE5000006543	26-Sep-16	01-Sep-36	4,403	12,761.20	Fixed	14.0000				100.8148	
FXD1/2018/20Yr		KE5000008325	26-Mar-18	01-Mar-38	4,949	94,515.60	Fixed	13.2000				88.5581	
FXD2/2018/20Yr		KE5000008655	30-Jul-18	05-Jul-38	5,075	89,198.60	Fixed	13.2000				86.4709	
FXD1/2019/20Yr		KE5000009984	15-Apr-19	21-Mar-39	5,334	83,350.00	Fixed	12.8730				92.1261	
FXD1/2021/20Yr		KE7000005210	16-Aug-21	22-Jul-41	6,188	75,984.00	Fixed	13.4440				98.3065	
TWENTY FIVE YEAR BOND													
FXD1/2010/25Yr	(Re-opened)	KE4000003089	28-Jun-10	28-May-35	3,941	20,192.50	Fixed	11.2500				72.4741	
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	6,860	94,326.70	Fixed	13.4000				87.2126	
FXD1/2021/25Yr	(Re-opened)	KE7000003652	10-May-21	09-Apr-46	7,910	90,490.00	Fixed	13.9240				89.5615	
FXD1/2022/25Yr	(Re-opened)	KE8000005093	24-Oct-22	23-Sep-47	8,442	20,773.50	Fixed	14.1880				90.6038	
THIRTY YEAR BOND													
SDB 1/2011/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	6,006	28,144.70	Fixed	12.0000				90.8334	
INFRASTRUCTURE BONDS													
IFB1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	399	16,060.21	Fixed	11.0000				94.9665	
IFB1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	791	16,631.48	Fixed	11.0000				95.6695	
IFB1/2015/9Yr		KE5000004100	14-Dec-15	02-Dec-24	112	8,506.50	Fixed	11.0000				96.8417	
IFB1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	1,637	33,486.55	Fixed	11.0000				89.5453	
IFB1/2016/9Yr		KE5000004654	23-May-16	12-May-25	273	19,925.79	Fixed	12.5000				96.9163	
IFB1/2016/15Yr		KE5000006659	24-Oct-16	06-Oct-31	2,611	30,004.70	Fixed	12.0000				96.1925	
IFB1/2017/7Yr		KE5000007988	27-Nov-17	18-Nov-24	98	21,262.25	Fixed	12.5000				98.0954	
IFB1/2017/12Yr		KE5000006980	27-Feb-17	12-Feb-29	1,645	11,402.85	Fixed	12.5000				99.6804	
IFB1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	3,073	41,184.80	Fixed	12.5000				103.8858	
IFB1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	5,187	36,787.30	Fixed	11.9500				91.5016	
IFB1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	4,074	71,028.55	Fixed	11.7500				98.8111	
IFB1/2019/25Yr		KE5000009760	25-Mar-19	22-Feb-44	7,133	16,828.65	Fixed	12.2000				93.2244	
IFB1/2020/6Yr		KE6000008653	03-Jun-20	25-May-26	651	10,252.00	Fixed	10.2000				88.6885	
IFB1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	1,694	118,460.40	Fixed	10.8500				97.2358	
IFB1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	2,555	80,249.60	Fixed	10.9000				103.0153	
IFB1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	4,529	80,958.35	Fixed	12.2570				106.7494	
IFB1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	5,334	81,785.60	Fixed	12.6670				100.8583	
IFB1/2021/21Yr		KE7000005327	13-Sep-21	18-Aug-42	6,580	106,742.20	Fixed	12.7370	15.1000	93.0653	87.6766	86.2872	200,000,000
IFB1/2022/18Yr		KE8000002322	13-Jun-22	21-May-40	5,761	79,827.50	Fixed	13.7420				81.8173	
IFB1/2022/19Yr		KE7000007877	21-Feb-22	28-Jan-41	6,013	98,377.55	Fixed	12.9650				112.3510	
IFB1/2022/14Yr		KE8000005218	14-Nov-22	27-Oct-36	4,459	94,258.60	Fixed	13.9380				102.2083	
IFB1/2022/6Yr		KE8000005325	05-Dec-22	27-Nov-28	1,568	59,424.35	Fixed	13.2150				95.6702	
IFB1/2023/17Yr	(Re-opened)	KE8000005549	13-Mar-23	20-Feb-40	5,670	68,196.50	Fixed	14.3990				115.3722	
IFB1/2023/7Yr		KE8000005879	19-Jun-23	10-Jun-30	2,128	213,251.60	Fixed	15.8370				99.4075	
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	2,093	112,732.95	Fixed	17.9327				100.2707	
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	2,919	240,957.57	Fixed	18.4607				108.3997	
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD1/2023/5Yr	(Re-opened)	KE8000005986	17-Jul-23	10-Jul-28	1,428	141,683.98	Fixed	16.8440	17.3800	99.7703	98.4746	97.3343	1,100,000
FXD3/2019/5Yr		KE6000005766	16-Dec-19	09-Dec-24	119	44,830.50	Fixed	11.4920	19.0000	99.6536	97.6646	97.7108	2,000,000
FXD3/2019/5Yr		KE6000005766	16-Dec-19	09-Dec-24	119	44,830.50	Fixed	11.4920	16.5000	100.4046	98.4156	97.7108	10,000,000
FXD1/2016/10Yr	(Re-opened)	KE5000006329	29-Aug-16	17-Aug-26	735	74,495.75	Fixed	15.0390	18.5000	101.5975	101.7214	97.9147	4,000,000
FXD1/2012/20Yr		KE4000003949	26-Nov-12	01-Nov-32	3,160	87,285.65	Fixed	12.0000	18.0000	77.6436	74.6436	89.7739	19,000,000
FXD1/2021/20Yr		KE7000005210	16-Aug-21	22-Jul-41	6,188	75,984.00	Fixed	13.4440	18.0000	82.7624	82.7624	98.3065	750,000
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	6,860	94,326.70	Fixed	13.4000	15.2300	90.7494	88.6879	87.2126	8,550,000
IFB1/2016/15Yr		KE5000006659	24-Oct-16	06-Oct-31	2,611	30,004.70	Fixed	12.0000	18.5800	83.0728	79.1497	96.1925	16,500,000
IFB1/2017/7Yr		KE5000007988	27-Nov-17	18-Nov-24	98	21,262.25	Fixed	12.5000	18.0000	101.4323	98.5477	98.0954	5,000,000
IFB1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	4,074	71,028.55	Fixed	11.7500	18.8100	74.6937	71.0783	98.8111	200,000
IFB1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	4,074	71,028.55	Fixed	11.7500	15.7800	85.3422	81.7268	98.8111	600,000
IFB1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	2,555	80,249.60	Fixed	10.9000	18.7000	84.0029	78.7625	103.0153	800,000
IFB1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	2,555	80,249.60	Fixed	10.9000	15.2400	92.4185	87.1781	103.0153	1,000,000
IFB1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	4,529	80,958.35	Fixed	12.2570	15.7800	84.9288	84.2217	106.7494	100,000
IFB1/2021/21Yr		KE7000005327	13-Sep-21	18-Aug-42	6,580	106,742.20	Fixed	12.7370	18.7800	78.3173	72.9286	86.2872	1,700,000
IFB1/2022/6Yr		KE8000005325	05-Dec-22	27-Nov-28	1,568	59,424.35	Fixed	13.2150	18.2000	92.4555	89.9142	95.6702	100,000
IFB1/2022/6Yr		KE8000005325	05-Dec-22	27-Nov-28	1,568	59,424.35	Fixed	13.2150	14.6700	99.3839	96.8426	95.6702	5,000,000
IFB1/2022/14Yr		KE8000005218	14-Nov-22	27-Oct-36	4,459	94,258.60	Fixed	13.9380	13.3900	106.1921	102.7076	102.2083	9,300,000
IFB1/2022/18Yr		KE8000002322	13-Jun-22	21-May-40	5,761	79,827.50	Fixed	13.7420	14.9361	96.2320	93.8158	81.8173	100,000
IFB1/2022/18Yr		KE8000002322	13-Jun-22	21-May-40	5,761	79,827.50	Fixed	13.7420	13.9800	101.0623	98.6839	81.8173	16,000,000
IFB1/2023/7Yr		KE8000005879	19-Jun-23	10-Jun-30	2,128	213,251.60	Fixed	15.8370	18.6200	94.5004	92.0639	99.4075	600,000
IFB1/2023/7Yr		KE8000005879	19-Jun-23	10-Jun-30	2,128	213,251.60	Fixed	15.8370	18.0000	96.1727	93.7362	99.4075	3,000,000
IFB1/2023/17Yr	(Re-opened)	KE8000005549	13-Mar-23	20-Feb-40	5,670	68,196.50	Fixed	14.3990	18.7500	86.0499	79.9580	115.3722	1,200,000
IFB1/2023/17Yr	(Re-opened)	KE8000005549	13-Mar-23	20-Feb-40	5,670	68,196.50	Fixed	14.3990	16.2100	96.8430	90.7511	115.3722	500,000
IFB1/2023/17Yr	(Re-opened)	KE8000005549	13-Mar-23	20-Feb-40	5,670	68,196.50	Fixed	14.3990	12.3900	118.1406	112.0487	115.3722	5,000,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	2,093	112,732.95	Fixed	17.9327	18.5700	102.6589	98.1757	100.2707	850,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	2,093	112,732.95	Fixed	17.9327	17.7502	104.8900	100.4068	100.2707	1,000,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	2,093	112,732.95	Fixed	17.9327	17.5000	105.5854	101.1022	100.2707	400,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	2,093	112,732.95	Fixed	17.9327	16.5400	108.3192	103.8360	100.2707	34,600,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	2,093	112,732.95	Fixed	17.9327	16.4700	108.5227	104.0395	100.2707	1,800,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	2,093	112,732.95	Fixed	17.9327	16.0000	109.9040	105.4208	100.2707	5,500,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	2,093	112,732.95	Fixed	17.9327	15.6333	111.0000	106.5168	100.2707	400,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	2,919	240,957.57	Fixed	18.4607	19.1483	106.5000	97.6247	108.3997	200,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	2,919	240,957.57	Fixed	18.4607	18.1500	109.9556	101.0803	108.3997	30,000,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	2,919	240,957.57	Fixed	18.4607	17.9435	110.6942	101.8189	108.3997	6,000,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	2,919	240,957.57	Fixed	18.4607	17.9000	110.8507	101.9754	108.3997	2,700,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	2,919	240,957.57	Fixed	18.4607	17.8586	111.0000	102.1247	108.3997	200,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	2,919	240,957.57	Fixed	18.4607	17.0600	113.9491	105.0738	108.3997	5,500,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	2,919	240,957.57	Fixed	18.4607	16.7837	115.0000	106.1247	108.3997	28,900,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	2,919	240,957.57	Fixed	18.4607	16.1000	117.6703	108.7950	108.3997	6,600,000
CORPORATE BONDS													
REAL PEOPLE MEDIUM TERM NOTE													
RPBD.BD.06/08/18-0046-13.65		KE5000002096	10-Aug-15	28-Feb-25	200	267.10	VARIABLE	T.B (91) + 1.00%				90.0000	
RPBD.BD.03/08/20-0047-13.65		KE5000003102	10-Aug-15	24-Jul-28	1,442	1,036.00	VARIABLE	T.B (91) + 1.00%				101.5187	
ACORN GREEN BOND MEDIUM TERM NOTE													
ACORN FXD		KE6000007093	08-Nov-19	08-Nov-24	88	1,865.90	FIXED	12.2500				100.1794	
FAMILY BANK MEDIUM TERM NOTE													
FAMILY FXD		KE7000005095	25-Jun-21	18-Dec-26	858	3,999.00	FIXED	13.0000				100.0000	
FAMILY FLR		KE7000005103	25-Jun-21	18-Dec-26	858	1.00	VARIABLE	182-Day T-Bill +250bps				-	
EAST AFRICAN BREWERIES DOMESTIC MEDIUM TERM NOTE													
EABL DMT FXD		KE7000006549	29-Oct-21	29-Oct-26	808	11,000.00	FIXED	12.2500				100.1111	
KENYA MORTGAGE REFINANCE COMPANY MEDIUM TERM NOTE													
KMRC FXD		KE7000007760	04-Mar-22	23-Feb-29	1,656	1,400.00	FIXED	12.5000				-	

Turnover in Bonds	
Today	Previous
1,117,050,000.00	3,020,550,000.00

Total Deals	
Today	Previous
72	100

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.

Abbr.

FR: Floating Rate Treasury Bond **MA**: 12 weeks 91 day rates Moving Average ; **MTN**: Medium Term Note

FXT: Fixed Rate Treasury Bond **YTM**: yield to maturity **YTC**: Yield to next coupon reset date **CBK**: Central Bank of Kenya **IFB**: Infrastructure Bond **S**: Suspended