nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

August 16, 2024

Issue No.		ISIN CODE	Issue Date	Maturity Date	Date To Maturity	Outstanding Value in Kshs'mil	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 16, 2024
TWO YEAR BONDS													
FXD1/2023/02	(Re-opened)	KE4000000186	21-Aug-23	15-Aug-25	369	94,724.39	Fixed	16.9723	17.2300	109.0003	108.0083	89.7366	90,000,000
THREE YEAR BONDS													
FXD1/2022/03	(Re-opened)	KE2000000212	11-Apr-22	07-Apr-25	236	60,605.70	Fixed	11.7980				99.9686	
FXD1/2023/09		KE4000001762	15-May-23	11-May-26	635	79,037.99	Fixed	14.2280				99.2279	
FXD1/2024/03		KE4000004323	15-Jan-24	11-Jan-27	880	92,680.62	Fixed	16.3854				100.6777	
FIVE YEAR BONDS													
FXD3/2019/05		KE4000000786	16-Dec-19	09-Dec-24	117	44,630.00	Fixed	11.4920				97.7138	
FXD1/2020/05	(Re-opened)	KE4000000547	11-May-20	05-May-25	264	104,518.70	Fixed	11.9670				99.7240	
FXD1/2023/05	(Re-opened)	KE4000000504	15-Nov-23	09-Nov-28	851	66,075.85	Fixed	13.3725				89.2523	
FXD1/2023/10	(Re-opened)	KE4000001686	17-Jul-23	10-Jul-28	1,426	141,653.98	Fixed	14.4440	16.9000	99.4617	99.4736	99.4736	750,000,000
TEN YEAR BONDS													
FXD1/2016/10	(Re-opened)	KE4000000325	25-Aug-16	11-Aug-26	731	19,469.76	Fixed	13.2390				97.4147	
FXD1/2015/10		KE4000001307	01-Jul-15	19-Jul-25	1,068	65,674.90	Fixed	12.9980				89.0945	
FXD1/2015/10		KE4000001763	27-Aug-15	14-Aug-25	1,461	45,594.60	Fixed	12.0980				82.4275	
FXD2/2018/10	(Re-opened)	KE4000000216	17-Dec-18	04-Dec-28	1,573	63,620.20	Fixed	12.5320				83.9998	
FXD2/2018/02		KE4000000433	07-Feb-18	12-Feb-28	1,643	67,024.95	Fixed	12.4390				83.5297	
FXD2/2019/10		KE4000000877	10-Apr-19	02-Apr-29	1,692	69,725.30	Fixed	12.9095				82.6475	
FXD2/2019/10		KE4000000976	15-May-19	09-Aug-29	1,814	69,743.46	Fixed	11.9135				79.7028	
FXD4/2018/10		KE4000000600	20-Nov-18	12-Nov-28	1,556	69,972.90	Fixed	12.2900				82.3915	
FXD1/2022/10		KE7000000306	10-May-22	03-May-32	2,813	65,705.30	Fixed	13.4890				84.7026	
FXD2/2023/10		KE4000000432	15-Feb-23	31-Jan-33	3,092	26,567.96	Fixed	14.1515				100.7357	
FXD1/2024/10	(Re-opened)	KE4000004041	23-Mar-24	13-Mar-34	3,408	54,547.76	Fixed	16.0000				101.1506	
FIFTEEN YEAR BONDS													
FXD1/2008/15		KE4000000436	26-Oct-08	07-Oct-24	52	31,952.40	Fixed	12.5000				99.9554	
FXD1/2010/15		KE4000000590	29-Mar-10	15-Mar-25	209	27,693.80	Fixed	10.2500				99.6367	
FXD2/2010/15	(Re-opened)	KE2000001058	09-Dec-10	09-Dec-25	481	25,198.80	Fixed	9.8000				89.8973	
FXD1/2012/15		KE4000000675	24-Sep-12	06-Sep-27	1,118	60,639.90	Fixed	11.0000				94.5758	
FXD1/2013/15	(Re-opened)	KE4000000764	07-Feb-13	07-Feb-28	1,272	62,473.20	Fixed	11.2500				95.1752	
FXD2/2013/15	(Re-opened)	KE4000001008	25-Jun-13	31-Jun-28	1,335	70,959.75	Fixed	12.0000				93.4391	
FXD1/2018/15		KE5000000452	26-May-18	05-May-33	3,190	76,921.85	Fixed	12.5000				92.7400	
FXD2/2018/15	(Re-opened)	KE4000000875	22-Oct-18	03-Oct-33	3,337	33,411.30	Fixed	13.7340				95.4125	
FXD2/2019/15		KE4000000426	28-Jun-19	05-Jun-34	3,435	73,644.70	Fixed	12.8570				89.9526	
FXD2/2019/15		KE5000001104	13-May-19	24-Jun-34	3,543	61,544.80	Fixed	12.7340				94.8228	
FXD3/2019/15		KE5000001113	29-Jul-19	15-Jul-34	3,617	53,158.30	Fixed	12.3985				89.6109	
FXD2/2020/15	(Re-opened)	KE4000001219	20-Feb-20	09-Feb-35	3,827	73,158.30	Fixed	12.7340				89.8958	
FXD1/2022/15	(Re-opened)	KE7000000325	25-Apr-22	29-Apr-37	4,833	68,357.70	Fixed	13.9400				98.1319	
TWENTY YEAR BOND													
FXD1/2006/20		KE4000001489	30-Jun-06	05-Jun-26	1,392	59,446.13	Fixed	13.7500				89.0091	
FXD1/2012/20	(Re-opened)	KE4000001175	30-May-11	30-May-31	2,455	37,539.40	Fixed	10.0000				79.6137	
FXD1/2012/20		KE4000002045	29-Nov-12	07-Nov-32	2,709	87,265.60	Fixed	12.0000				89.7739	
FXD2/2016/20		KE4000000543	26-Sep-16	31-Dec-36	4,421	12,761.20	Fixed	14.0500				103.8148	
FXD1/2016/20		KE4000000683	29-Jun-16	31-Mar-36	4,367	94,515.60	Fixed	14.2000				88.5591	
FXD1/2017/20		KE4000000764	24-Jul-17	06-Jul-37	4,751	69,788.60	Fixed	12.5000				89.4708	
FXD2/2018/20		KE4000000866	15-Jun-18	23-Mar-38	4,632	63,550.00	Fixed	12.8730				92.1291	
FXD1/2023/20		KE7000002470	10-Aug-23	22-Jul-43	6,186	73,564.60	Fixed	13.4440				99.3055	
TWENTY FIVE YEAR BOND													
FXD1/2005/25	(Re-opened)	KE4000002085	26-Jun-13	20-May-30	3,928	25,782.60	Fixed	11.2500				72.4740	
FXD1/2019/25		KE4000000460	25-Jun-19	20-May-44	6,858	94,326.70	Fixed	13.4000				87.2126	
FXD1/2021/25	(Re-opened)	KE7000000316	05-Apr-16	05-Apr-41	7,908	50,400.50	Fixed	13.9280				89.5973	
FXD1/2022/25		KE4000005393	24-Oct-22	23-Sep-47	8,443	25,773.50	Fixed	14.1860				99.9038	
THIRTY YEAR BOND													
IDB 1/2012/30A	(Re-opened)	KE2000002135	25-Feb-11	21-Jan-41	6,004	28,144.70	Fixed	12.0000				99.8334	
INFRASTRUCTURE BONDS													
IFB1/2013/12YR		KE4000000130	30-Sep-13	15-Sep-25	397	16,093.21	Fixed	11.0000				99.9565	
IFB1/2014/12YR		KE4000001155	02-Oct-14	02-Oct-26	768	16,631.40	Fixed	11.0000				95.6695	
IFB1/2015/09		KE5000004155	04-Dec-15	02-Dec-24	110	8,008.50	Fixed	11.0000				99.5417	
IFB1/2015/12YR		KE4000001643	30-Mar-15	19-Mar-27	1,007	33,486.55	Fixed	11.0000				99.5453	
IFB1/2016/09		KE4000004804	23-May-16	12-May-25	271	19,502.78	Fixed	12.5000				99.9163	
IFB1/2016/12YR		KE4000000858	29-Nov-16	09-Oct-31	2,008	39,004.70	Fixed	12.0000				96.1925	
IFB1/2017/12YR		KE5000001586	27-Nov-17	13-Nov-34	3,421	21,262.25	Fixed	12.5000				89.8058	
IFB1/2017/12YR		KE4000001775	27-Nov-17	13-Nov-29	1,863	11,402.85	Fixed	12.5000				89.6894	
IFB1/2018/12YR		KE4000000981	29-Jun-18	14-Jun-30	1,971	41,784.85	Fixed	12.5000				95.5464	
IFB1/2019/12YR		KE4000000585	26-Jun-19	26-Jun-31	2,165	36,797.30	Fixed	13.5000				97.5916	
IFB1/2019/12YR		KE4000001041	28-Oct-19	28-Oct-31	4,072	71,028.55	Fixed	11.7500				89.8111	
IFB1/2020/03YR		KE4000000760	25-Mar-19	22-Feb-44	7,131	16,828.65	Fixed	12.2350				83.2244	
IFB1/2020/03YR		KE4000000593	25-Jun-20	25-May-25	668	15,052.90	Fixed	14.2350				99.6089	
IFB1/2020/06M		KE4000000630	15-Apr-20	22-Apr-26	1,692	118,460.40	Fixed	10.8500				97.2358	
IFB1/2020/21YR		KE4000000540	24-Aug-20	11-Aug-31	2,553	65,249.60	Fixed	10.9000				103.6153	
IFB1/2021/16YR		KE7000002324	25-Jan-21	25-Jan-37	4,527	60,959.35	Fixed	12.2570				106.7494	
IFB1/2021/12YR		KE7000002540	12-Mar-21	21-Mar-33	5,332	81,765.60	Fixed	12.6870				103.8593	
IFB1/2021/07YR		KE7000001027	15-Sep-21	15-Aug-42	6,578	106,742.20	Fixed	12.7370				87.4766	
IFB1/2021/09YR		KE4000001031	15-Jun-21	21-May-40	5,759	79,837.50	Fixed	13.7500				91.8173	
IFB1/2022/15YR		KE7000007977	21-Feb-22	29-Jan-41	6,011	68,377.55	Fixed	13.9630				112.2313	
IFB1/2022/10YR		KE7000000546	27-Oct-22	27-Oct-36	4,457	34,259.60	Fixed	13.0380				102.2083	
IFB1/2022/05Y		KE4000001305	05-Dec-22	27-Dec-26	1,566	59,424.35	Fixed	13.3150				95.6702	
IFB1/2023/17YR	(Re-opened)	KE4000004595	15-Dec-23	29-Feb-40	5,668	68,196.50	Fixed	14.3880				115.3722	
IFB1/2023/7Yr		KE4000003879	19-Jun-23	10-Jun-30	2,126	213,331.60	Fixed	15.8370				99.4075	
IFB1/2023/15YR		KE4000003745	15-Feb-23	31-Jan-38	5,092	26,567.96	Fixed	14.1515				100.7357	142,500,000
BONDS SELL/BUY BACK TRANSACTIONS													
IFB1/2019/12YR		KE4000001041	28-Oct-19	28-Oct-31	4,072	71,028.55	Fixed	11.7500	12.5000	89.8378	89.7479	89.8111	10,000,000
IFB1/2016/09YR		KE7000001976	15-Nov-16	25-Oct-26	5,105	39,797.30	Fixed	11.0500	12.2000	102.7703	99.7331	91.3974	2,100,000
IFB1/2021/16YR		KE7000002324	25-Jan-21	25-Jan-37	4,527	60,959.35	Fixed	12.2570	11.1530	106.6440	105.8754	106.7494	3,500,000
IFB1/2021/12YR		KE7000002540	12-Mar-21	21-Mar-33	5,332	81,765.60	Fixed	12.6870	12.5000	109.0359	103.5756	103.8593	36,400,000
IFB1/2022/15YR		KE7000007977	21-Feb-22	29-Jan-41	6,011	68,377.55	Fixed	13.9630	11.1000	117.9585	111.6951	112.3313	10,000,000
IFB1/2022/07YR		KE4000001305	15-Jun-22	21-May-40	5,759	79,837.50	Fixed	13.7500	12.0000	112.4960	110.0000	91.8173	42,500,000
IFB1/2019/07Yr		KE7000000760	25-Mar-19	22-Feb-44	7,131	16,828.65	Fixed	12.2350	13.0000	105.2100	101.3936	83.2244	36,300,000
IFB1/2023/15YR		KE4000003745	15-Feb-23	31-Jan-38	5,092	26,567.96	Fixed	14.1515	13.9000	105.8181	105.8181	100.7357	142,500,000
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION													
FXD1/2023/05		KE4000000793	15-May-23	11-May-26	635	79,037.99	Fixed	14.2280	19.0000	99.7376	93.1536	95.2279	950,000
FXD1/2023/05Y	(Re-opened)	KE4000001686	17-Jul-23	10-Jul-28	1,426	141,653.98	Fixed	14.4440	17.3000	99.9617	99.4736	99.4736	17,000,000
FXD1/2019/15Y		KE4000000686	28-Jun-19	05-Jun-34	3,435	79,096.85	Fixed	12.8570	17.1000	81.2456	80.4332	99.0925	100,000
FXD1/2013/20Y		KE4000000840	26-Nov-13	31-Nov-33	3,163	97,068.65	Fixed	12.0000	17.0300	76.3936	76.2647	89.7738	100,000
FXD1/2018/20Y		KE7000002470	10-Aug-23	22-Jul-43	6,186	73,564.60	Fixed	13.4440	16.9000	82.3238	82.2080	99.3055	200,000
IFB1/2019/12YR		KE4000001041	28-Oct-19	28-Oct-31	4,072	64,328.70	Fixed	11.7500	16.5000	84.2374	83.1022	87.3126	580,000
IFB1/2016/09Y		KE4000004804	23-May-16	12-May-25	5,105	39,004.70	Fixed	12.5000	16.7700	82.6558	79.6668	96.1925	100,000
IFB1/2019/07YR		KE4000000760	25-Mar-19	22-Feb-44	7,131	71,028.55	Fixed	12.2350	15.9800	84.6305	80.8596	89.8111	1,000,000
IFB1/2019/09Y		KE4000001041	28-Oct-19	28-Oct-31	4,072	71,028.55	Fixed	11.7500	15.7500	85.4136	81.7135	89.8111	100,000
IFB1/2020/06M		KE4000000630	15-Apr-20	22-Apr-26	1,692	118,460.40	Fixed	10.8500	16.3600	80.1199	86.3044	97.2358	1,100,000
IFB1/2020/06Y		KE4000000630	15-Apr-20	22-Apr-26	1,692	118,460.40	Fixed	10.8500	16.4500	86.7542	80.6088	97.2358	1,000,000
IFB1/2020/21YR		KE4000000540	24-Aug-20	11-Aug-31	2,553	65,249.60	Fixed	10.9000	16.6500	84.1879	79.6971	103.6153	2,750,000
IFB1/2021/16YR		KE7000002324	25-Jan-21	25-Jan-37	4,527	60,959.35	Fixed	12.2570	16.8100	74.3234	73.5480	106.7494	2,100,000
IFB1/2021/10YR		KE7000002324	25-Jan-21	25-Jan-37	4,527	60,958.35	Fixed	12.2570	15.9800	84.2223	83.4479	106.7494	1,000,000
IFB1/2021/16YR		KE7000002324	25-Jan-21	25-Jan-37	4,527	60,958.35	Fixed	12.2570	15.7800	84.8997	84.2252	106.7494	700,000
IFB1/2021/07YR		KE7000001027	15-Sep-21	15-Aug-42	6,578	106,742.20	Fixed	12.7370	16.3300	87.6856	82.2360	87.4766	1,500,000
IFB1/2022/10YR		KE4000002135	14-Nov-22	27-Oct-36	4,457	94,259.60	Fixed	13.0380	16.7800	83.3341	79.7730	102.2083	1,000,000
IFB1/2022/07YR		KE4000001031	15-Jun-22	21-May-40	5,759	79,837.50	Fixed	13.7500	16.7700	80.3180	77.8951	91.8173	500,000
IFB1/2023/7Yr		KE4000003879	19-Jun-23	10-Jun-30	2,126	213,331.60	Fixed	15.8370	16.6300	84.5629	82.0494	99.4075	1,900,000
IFB1/2023/17Yr	(Re-opened)	KE4000004595	15-Dec-23	29-Feb-40	5,668	68,196.50	Fixed	14.3880	16.7500	86.1347	79.9637	115.3722	250,000
IFB1/2023/15Yr	(Re-opened)	KE4000003745	15-Feb-23	31-Jan-38	5,092	68,196.50	Fixed	14.3880	16.2100	90.8353	90.7050	115.3722	5,000,000
IFB1/2024/03Yr		KE4000004323	15-Nov-23	05-May-31	2,090	112,732.95	Fixed	17.9327	19.2500	100.9642	96.5925	103.2707	250,000
IFB1/2024/03Yr		KE4000004216	13-Nov-23	26-May-36	2,091	112,732.95	Fixed	17.9327	19.4600	103.0540	98.4723	103.2707	1,250,000
IFB1/2024/03Yr		KE4000004216	13-Nov-23	26-May-36	2,091	112,732.95	Fixed	17.9327	19.4100	108.2111	103.6394	103.2707	50,000
IFB1/2024/03Yr		KE4000004216	13-Nov-23	26-May-36	2,091	112,732.95	Fixed	17.9327	19.5400	109.4139	103.8322	103.2707	21,000,000
IFB1/2024/03Yr		KE4000004216	13-Nov-23	26-May-36	2,091	112,732.95	Fixed	17.9327	19.0700	105.5000	105.3000	103.2707	5,000,000
IFB1/2024/5.5Yr		KE4000004430	15-Feb-24	09-Aug-32	2,917	240,957.07	Fixed	18.4667	21.0000	100.9642	100.9642	101.6174	5,000,000
IFB1/2024/5.5Yr		KE4000004430	15-Feb-24	09-Aug-32	2,917	240,957.07	Fixed	18.4667	17.9000	101.8285	99.0837	101.6174	1,000,000
IFB1/2024/5.5Yr		KE4000004430	15-Feb-24	09-Aug-32	2,917	240,957.07	Fixed	18.4667	18.2100	109.8208	100.8036	101.6174	2,000,000
IFB1/2024/5.5Yr		KE4000004430	15-Feb-24	09-Aug-32	2,917	240,957.07	Fixed	18.4667	17.9000	110.9552	101.9764	101.6174	3,500,000
IFB1/2024/5.5Yr		KE4000004430	15-Feb-24	09-Aug-32	2,917	240,957.07	Fixed	18.4667	17.9144	111.2643	102.2075	101.6174	1,000,000
IFB1/2024/5.5Yr		KE4000004430	15-Feb-24	09-Aug-32	2,917	240,957.07	Fixed	18.4667	17.9000	111.3164	102.3396	101.6174	500,000
IFB1/2024/5.5Yr		KE4000004430	15-Feb-24	09-Aug-32	2,917	240,957.07	Fixed	18.4667	17.9017	112.0753	103.0903	101.6174	600,000
IFB1/2024/5.5Yr		KE4000004430	15-Feb-24	09-Aug-32	2,917	240,957.07	Fixed	18.4667	17.9000	112.4120	103.4052	101.6174	1,000,000
IFB1/2024/5.5Yr		KE4000004430	15-Feb-24	09-Aug-32	2,917	240,957.07	Fixed	18.4667	17.4000	112.7812	103.6044	101.6174	1,000,000
IFB1/2024/5.5Yr		KE4000004430	15-Feb-24	09-Aug-32	2,917	240,957.07	Fixed	18.4667	17.1600	113.6755	104.6087	101.6174	3,650,000
IFB1/2024/5.5Yr		KE4000004430	15-Feb-24	09-Aug-32	2,917	240,957.07	Fixed	18.4667	17.0900	113.9366	104.9016	101.6174	500,000
CORPORATE BONDS													
SEAL POUR/E MEDIUM TERM NOTE													
KPBO BD 66/09/19 ISIN 13.65		KE4000002096	10-Aug-19	29-Feb-28	199	287.10	VARIABLE	T-B (91) + 1.00%				99.9350	
KPBO BD 65/09/19 ISIN 13.65		KE4000002100	10-Aug-19	29-Jul-29	1,443	1,036.00	VARIABLE	T-B (91) + 1.00%				99.9187	
ACORN GREEN BOND MEDIUM TERM NOTE													
ACORN FXD		KE4000007093	09-Nov-19	08-Nov-24	86	1,960.90	FIXED	12.2500				100.1794	
FAMILY BANK MEDIUM TERM NOTE													
FAMILY FXD		KE7000000165	20-Jun-21	16-Dec-26	856	3,999.80	FIXED	13.0000				100.0000	
FAMILY FLT		KE7000000183	20-Jun-21	16-Dec-26	856	1.00	VARIABLE	182-Day T-Bill +250bps				-	
EAST AFRICAN BREWERIES DOMESTIC MEDIUM TERM NOTE													
EABL CNT FXD		KE7000000540	29-Oct-21	29-Oct-26	806	11,000.00	FIXED	12.2500				100.1111	
STRYA MORTGAGE REFINANCE COMPANY MEDIUM TERM NOTE													
XGRC FXD		KE7000001790	04-Mar-22	23-Feb-27	1,654	1,400.00	FIXED	12.5000				-	

Turnover by Trade	
Today	Previous
1,401,400,000.00	**2,775,700,600.00**

Total Deals	
Today	Previous
66	**68**

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.

KEY
FXD-Fixed Rate Treasury Bond | IFB - Infrastructure Bond | FLT - Floating Rate Treasury Bond | **WWW:** We Want Wealth

CNT Fixed Rate Treasury Bond **VTM:** valid to maturity **VTC:** Yield to next coupon cut date. **CBK:** Central Bank of Kenya **IFB:** Infrastructure Bond **S:** Suspended

No warranty of any kind, implied, express or statutory, is given in connection with the information.