BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

August 16, 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 16, 2024
TWO YEAR BONDS													
FXD1/2023/2Yr	(Re-opened)	KE8000006109	21-Aug-23	18-Aug-25	367	94,724.39	Fixed	16.9723				108.0083	
THREE YEAR BONDS													
FXD1/2022/3Yr	(Re-opened)	KE7000009212	11-Apr-22	07-Apr-25	234	60,605.75	Fixed	11.7660				96.5686	
FXD1/2023/3Yr		KE8000005762	15-May-23	11-May-26	633	76,537.95	Fixed	14.2280				95.2279	
FXD1/2024/3Yr	(Re-opened)	KE8000006323	15-Jan-24	11-Jan-27	878	92,085.62	Fixed	18.3854	18.2000	101.9083	100.2920	100.1046	100,000,000
FXD1/2024/3Yr	(Re-opened)	KE8000006323	15-Jan-24	11-Jan-27	878	92,085.62	Fixed	18.3854	18.1000	102.0978	100.4815	100.1046	100,000,000
FIVE YEAR BONDS													
FXD3/2019/5Yr		KE6000005766	16-Dec-19	09-Dec-24	115	44,830.50	Fixed	11.4920				97.7108	
FXD1/2020/5Yr	(Re-opened)	KE6000008547	11-May-20	05-May-25	262	104,518.70	Fixed	11.6670				95.7251	
FXD1/2021/5Yr	(Re-opened)	KE7000006655	15-Nov-21	09-Nov-26	815	66,075.85	Fixed	11.2770				89.2523	
FXD1/2023/5Yr	(Re-opened)	KE8000005986	17-Jul-23	10-Jul-28	1,424	141,683.98	Fixed	16.8440				95.4735	
TEN YEAR BONDS													
FXD1/2016/10Yr	(Re-opened)	KE5000006329	29-Aug-16	17-Aug-26	731	74,495.75	Fixed	15.0390				97.9147	
FXD1/2017/10Yr		KE5000007327	31-Jul-17	19-Jul-27	1,067	65,974.90	Fixed	12.9660				89.5945	
FXD1/2018/10Yr		KE5000008762	27-Aug-18	14-Aug-28	1,459	40,584.60	Fixed	12.6860				82.4275	
FXD2/2018/10Yr	(Re-opened)	KE5000009216	17-Dec-18	04-Dec-28	1,571	63,820.20	Fixed	12.5020				83.5666	
FXD1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	1,641	67,524.85	Fixed	12.4380				83.3287	
FXD2/2019/10Yr		KE5000009877	15-Apr-19	02-Apr-29	1,690	60,725.30	Fixed	12.3000				82.6475	
FXD3/2019/10Yr		KE6000004876	19-Aug-19	06-Aug-29	1,816	68,743.45	Fixed	11.5170				78.7028	
FXD4/2019/10Yr		KE6000005659	25-Nov-19	12-Nov-29	1,914	89,972.85	Fixed	12.2800				92.3915	
FXD1/2022/10Yr		KE7000009436	16-May-22	03-May-32	2,817	60,705.30	Fixed	13.4900				84.7526	
FXD1/2023/10Yr		KE8000005432	13-Feb-23	31-Jan-33	3,090	28,387.06	Fixed	14.1510				95.0836	
FXD1/2024/10Yr	(Re-opened)	KE8000006547	25-Mar-24	13-Mar-34	3,496	34,541.76	Fixed	16.0000				101.1506	
FIFTEEN YEAR BONDS													
FXD1/2009/15Yr		KE4000003436	26-Oct-09	07-Oct-24	52	31,952.45	Fixed	12.5000				98.9554	
FXD1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	206	27,693.90	Fixed	10.2500				95.6347	
FXD2/2010/15Yr	(Re-opened)	KE2000001558	25-Apr-11	08-Dec-25	479	25,199.80	Fixed	9.0000				89.9073	
FXD1/2012/15Yr		KE4000003675	24-Sep-12	06-Sep-27	1,116	90,939.90	Fixed	11.0000				84.5769	
FXD1/2013/15Yr	(Re-opened)	KE4000003790	25-Feb-13	07-Feb-28	1,270	82,473.25	Fixed	11.2500				86.1752	
FXD2/2013/15Yr	(Re-opened)	KE4000003808	29-Apr-13	10-Apr-28	1,333	70,859.75	Fixed	12.0000				83.4391	
FXD1/2018/15Yr		KE5000008432	28-May-18	09-May-33	3,188	76,351.65	Fixed	12.6500				92.7400	
FXD2/2018/15Yr	(Re-opened)	KE5000008879	22-Oct-18	03-Oct-33	3,335	33,411.70	Fixed	12.7500				85.4125	
FXD1/2019/15Yr		KE5000009430	28-Jan-19	09-Jan-34	3,433	79,096.85	Fixed	12.8570				96.0925	
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	3,538	81,644.75	Fixed	12.7340				84.8306	
FXD3/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	3,615	53,919.80	Fixed	12.3400				98.1151	
FXD1/2020/15Yr	(Re-opened)	KE6000007218	25-Feb-20	05-Feb-35	3,825	73,156.30	Fixed	12.7560				89.6668	
FXD1/2022/15Yr	(Re-opened)	KE7000009329	25-Apr-22	06-Apr-37	4,616	68,357.70	Fixed	13.9420				98.1518	
TWENTY YEAR BOND													
FXD1/2008/20Yr	(Re-opened)	KE1000001493	30-Jun-08	05-Jun-28	1,389	58,446.13	Fixed	13.7500				89.0691	
FXD1/2011/20Yr	(Re-opened)	KE2000002176	30-May-11	05-May-31	2,453	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	4,399	12,761.20	Fixed	14.0000				100.8148	
FXD1/2018/20Yr		KE5000008325	26-Mar-18	01-Mar-38	4,945	94,515.60	Fixed	13.2000				88.5581	
FXD2/2018/20Yr		KE5000008655	30-Jul-18	05-Jul-38	5,071	89,198.60	Fixed	13.2000				86.4709	
FXD1/2019/20Yr		KE5000009984	15-Apr-19	21-Mar-39	5,330	83,350.00	Fixed	12.8730				92.1261	
FXD1/2021/20Yr		KE7000005210	16-Aug-21	22-Jul-41	6,184	75,984.00	Fixed	13.4440				98.3065	
TWENTY FIVE YEAR BOND													
FXD1/2010/25Yr	(Re-opened)	KE4000003089	28-Jun-10	28-May-35	3,937	20,192.50	Fixed	11.2500				72.4741	
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	6,856	94,326.70	Fixed	13.4000				87.2126	
FXD1/2021/25Yr	(Re-opened)	KE7000003652	10-May-21	09-Apr-46	7,906	90,490.00	Fixed	13.9240				89.5615	
FXD1/2022/25Yr	(Re-opened)	KE8000005093	24-Oct-22	23-Sep-47	8,438	20,773.50	Fixed	14.1880				90.6038	
THIRTY YEAR BOND													
SDB 1/2011/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	6,002	28,144.70	Fixed	12.0000				90.8334	
INFRASTRUCTURE BONDS													
IFB1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	395	16,060.21	Fixed	11.0000				94.9665	
IFB1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	787	16,631.48	Fixed	11.0000				95.6695	
IFB1/2015/9Yr		KE5000004100	14-Dec-15	02-Dec-24	108	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	269	19,925.79	Fixed	12.5000				96.9163	
IFB1/2016/15Yr		KE5000006659	24-Oct-16	06-Oct-31	2,607	30,004.70	Fixed	12.0000				96.1925	
IFB1/2017/7Yr		KE5000007988	27-Nov-17	18-Nov-24	94	21,262.25	Fixed	12.5000				98.0954	
IFB1/2017/12Yr		KE5000006980	27-Feb-17	12-Feb-29	1,641	11,402.85	Fixed	12.5000				99.6804	
IFB1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	3,069	41,184.80	Fixed	12.5000				95.5473	
IFB1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	5,183	36,787.30	Fixed	11.9500				91.5016	
IFB1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	4,070	71,028.55	Fixed	11.7500				98.8111	
IFB1/2019/25Yr		KE5000009760	25-Mar-19	22-Feb-44	7,129	16,828.65	Fixed	12.2000				93.2244	
IFB1/2020/6Yr		KE6000008653	03-Jun-20	25-May-26	647	10,252.00	Fixed	10.2000				88.6885	
IFB1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	1,690	118,460.40	Fixed	10.8500				97.2358	
IFB1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	2,551	80,249.60	Fixed	10.9000				103.0153	
IFB1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	4,525	80,958.35	Fixed	12.2570				106.7494	
IFB1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	5,330	81,785.60	Fixed	12.6670				100.8583	
IFB1/2021/21Yr		KE7000005327	13-Sep-21	18-Aug-42	6,576	106,742.20	Fixed	12.7370				87.6766	
IFB1/2022/18Yr		KE8000002322	13-Jun-22	21-May-40	5,757	79,827.50	Fixed	13.7420				81.8173	
IFB1/2022/19Yr		KE7000007877	21-Feb-22	28-Jan-41	6,009	98,377.55	Fixed	12.9650				112.3510	
IFB1/2022/14Yr		KE8000005218	14-Nov-22	27-Oct-36	4,455	94,258.60	Fixed	13.9380				102.2083	
IFB1/2022/6Yr		KE8000005325	05-Dec-22	27-Nov-28	1,564	59,424.35	Fixed	13.2150				95.6702	
IFB1/2023/17Yr	(Re-opened)	KE8000005549	13-Mar-23	20-Feb-40	5,666	68,196.50	Fixed	14.3990				115.3722	
IFB1/2023/7Yr		KE8000005879	19-Jun-23	10-Jun-30	2,124	213,251.60	Fixed	15.8370				99.4075	
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	2,089	112,732.95	Fixed	17.9327				100.2707	
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	2,915	240,957.57	Fixed	18.4607				101.2618	
BONDS SELL/BUY BACK TRANSACTIONS													
FXD1/2023/10Yr		KE8000005432	13-Feb-23	31-Jan-33	3,090	28,387.06	Fixed	14.1510	13.0000	105.9652	105.8097	95.0836	308,000,000
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD1/2024/3Yr	(Re-opened)	KE8000006323	15-Jan-24	11-Jan-27	878	92,085.62	Fixed	18.3854	19.2800	99.8921	98.2758	100.1046	2,000,000
FXD1/2023/5Yr	(Re-opened)	KE8000005986	17-Jul-23	10-Jul-28	1,424	141,683.98	Fixed	16.8440	19.2800	94.9399	93.4591	95.4735	3,100,000
FXD2/2018/15Yr	(Re-opened)	KE5000008879	22-Oct-18	03-Oct-33	3,335	33,411.70	Fixed	12.7500	15.0000	93.2438	88.9354	85.4125	6,000,000
FXD1/2012/20Yr		KE4000003949	26-Nov-12	01-Nov-32	3,160	87,285.65	Fixed	12.0000	14.0000	93.4806	90.3487	89.7739	26,200,000
FXD1/2021/20Yr		KE7000005210	16-Aug-21	22-Jul-41	6,184	75,984.00	Fixed	13.4440	15.0000	90.6579	90.5102	98.3065	4,350,000
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	6,856	94,326.70	Fixed	13.4000	17.2000	81.0425	78.8337	87.2126	28,950,000
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	6,856	94,326.70	Fixed	13.4000	15.0000	92.1884	89.9796	87.2126	28,950,000
FXD1/2022/25Yr	(Re-opened)	KE8000005093	24-Oct-22	23-Sep-47	8,438	20,773.50	Fixed	14.1880	16.1000	92.9099	88.3884	90.6038	15,000,000
IFB1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	5,183	36,787.30	Fixed	11.9500	17.0000	83.1621	80.0433	91.5016	15,800,000
IFB1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	5,183	36,787.30	Fixed	11.9500	16.9800	83.2281	80.1093	91.5016	15,800,000
IFB1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	5,183	36,787.30	Fixed	11.9500	14.0000	94.1327	91.0139	91.5016	44,750,000
IFB1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	4,070	71,028.55	Fixed	11.7500	18.8100	74.8414	71.0969	98.8111	100,000
IFB1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	4,070	71,028.55	Fixed	11.7500	17.0000	80.9298	77.1853	98.8111	21,000,000
IFB1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	4,070	71,028.55	Fixed	11.7500	16.9800	81.0013	77.2568	98.8111	21,000,000
IFB1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	4,070	71,028.55	Fixed	11.7500	14.5000	90.7052	86.9607	98.8111	21,000,000
IFB1/2019/25Yr		KE5000009760	25-Mar-19	22-Feb-44	7,129	16,828.65	Fixed	12.2000	15.0000	89.2452	84.1842	93.2244	3,200,000
IFB1/2020/6Yr		KE6000008653	03-Jun-20	25-May-26	647	10,252.00	Fixed	10.2000	13.6100	97.0002	94.7304	88.6885	100,000
IFB1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	1,690	118,460.40	Fixed	10.8500	18.3800	90.2069	86.3319	97.2358	1,000,000
IFB1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	4,525	80,958.35	Fixed	12.2570	18.5500	75.2272	74.3854	106.7494	200,000
IFB1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	4,525	80,958.35	Fixed	12.2570	17.0000	80.4984	79.6566	106.7494	31,000,000
IFB1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	4,525	80,958.35	Fixed	12.2570	16.9800	80.5702	79.7284	106.7494	31,000,000
IFB1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	4,525	80,958.35	Fixed	12.2570	15.7800	85.0706	84.2288	106.7494	200,000
IFB1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	4,525	80,958.35	Fixed	12.2570	13.0000	97.1427	96.3009	106.7494	31,500,000
IFB1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	5,330	81,785.60	Fixed	12.6670	12.9400	103.0616	98.5377	100.8583	8,300,000
IFB1/2022/6Yr		KE8000005325	05-Dec-22	27-Nov-28	1,564	59,424.35	Fixed	13.2150	18.3900	92.2835	89.5969	95.6702	200,000
IFB1/2022/14Yr		KE8000005218	14-Nov-22	27-Oct-36	4,455	94,258.60	Fixed	13.9380	15.7900	95.0277	91.3900	102.2083	5,200,000
IFB1/2022/18Yr		KE8000002322	13-Jun-22	21-May-40	5,757	79,827.50	Fixed	13.7420	16.1600	90.7393	88.2099	81.8173	1,300,000
IFB1/2023/7Yr		KE8000005879	19-Jun-23	10-Jun-30	2,124	213,251.60	Fixed	15.8370	19.0000	93.6840	91.0735	99.4075	200,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	2,089	112,732.95	Fixed	17.9327	18.6200	102.7259	98.0457	100.2707	100,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	2,089	112,732.95	Fixed	17.9327	17.0000	107.1882	102.5080	100.2707	15,000,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	2,089	112,732.95	Fixed	17.9327	16.8000	107.7593	103.0791	100.2707	4,500,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	2,089	112,732.95	Fixed	17.9327	16.6500	108.1906	103.5104	100.2707	50,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	2,089	112,732.95	Fixed	17.9327	16.5400	108.5086	103.8284	100.2707	7,400,000
CORPORATE BONDS													
REAL PEOPLE MEDIUM TERM NOTE													
RPBD.BD.06/08/18-0046-13.65		KE5000002096	10-Aug-15	28-Feb-25	196	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	1,438	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	84	1,865.90	FIXED	12.2500				100.1794	
FAMILY BANK MEDIUM TERM NOTE													
FAMILY FXD		KE7000005095	25-Jun-21	18-Dec-26	854	3,999.00	FIXED	13.0000				100.0000	
FAMILY FLR		KE7000005103	25-Jun-21	18-Dec-26	854	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	804	11,000.00	FIXED	12.2500				100.1111	
KENYA MORTGAGE REFINANCE COMPANY MEDIUM TERM NOTE													
KMRC FXD		KE7000007760	04-Mar-22	23-Feb-29	1,652	1,400.00	FIXED	12.5000				-	

Turnover in Bonds	
Today	Previous
902,450,000.00	738,000,000.00

Total Deals	
Today	Previous
53	50

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

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