nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

August 15, 2024

Issue No.		ISIN CODE	Listed Date	Maturity Date	Days To Maturity	Outstanding Issue in Millions	Coupon Rate	Coupon (%)	Traded Yield (%)	Dirty Price (%)	Clean Price (%)	Previous Price (%)	Total Value Traded (bths)
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION													August 15, 2024
TWO YEAR BONDS													
FXD1/2023/02	(Re-opened)	KE2000000196	21-Aug-23	13-Aug-25	364	94,724.39	Fixed	16.9723				106.8083	
THREE YEAR BONDS													
FXD1/2022/03	(Re-opened)	KE2100000212	11-Apr-22	07-Apr-25	231	60,605.70	Fixed	11.7980				96.9686	
FXD1/2023/03		KE2000001762	11-May-23	11-May-26	635	79,037.99	Fixed	14.2280				99.3279	
FXD1/2024/03		KE2000001523	15-Jan-24	11-Jan-27	875	92,089.82	Fixed	16.3854				100.4815	
FIVE YEAR BONDS													
FXD3/2019/05		KE2000000786	16-Dec-19	09-Dec-24	112	44,630.00	Fixed	11.4920				97.7138	
FXD1/2020/05	(Re-opened)	KE2000000547	11-May-20	30-May-25	294	104,518.70	Fixed	11.9670				99.7200	
FXD1/2021/05	(Re-opened)	KE2100000501	10-Nov-21	09-Nov-26	852	60,618.98	Fixed	13.4770				89.2923	
FXD1/2023/05	(Re-opened)	KE2000001686	17-Jul-23	10-Jul-28	1,421	141,659.98	Fixed	16.6440				93.4736	
TEN YEAR BONDS													
FXD1/2014/10	(Re-opened)	KE2000000375	29-Aug-14	11-Aug-25	726	19,469.76	Fixed	13.2390				97.4147	
FXD1/2015/10		KE2000001067	01-Jul-15	19-Jul-25	1,064	65,674.90	Fixed	12.9980				89.0945	
FXD1/2016/10		KE2000000783	27-Aug-16	14-Aug-26	1,455	45,594.60	Fixed	12.0980				82.4275	
FXD2/2016/10	(Re-opened)	KE2000000216	17-Dec-18	04-Dec-28	1,568	63,620.20	Fixed	12.5320				83.9998	
FXD1/2018/10		KE2000000653	20-Feb-18	12-Feb-28	1,626	67,024.95	Fixed	12.4390				83.5297	
FXD2/2018/10		KE2000000877	10-Apr-18	02-Apr-28	1,667	65,725.30	Fixed	12.9990				82.6475	
FXD2/2019/10		KE2000000676	15-Aug-19	06-Aug-29	1,813	69,743.46	Fixed	11.5170				79.7028	
FXD4/2019/10		KE2000000900	20-Nov-19	12-Nov-29	1,911	69,972.90	Fixed	12.2900	19.7500	61.9613	79.6913	92.3915	1,380,000,000
FXD1/2020/10		KE2000000426	15-May-20	03-May-30	2,014	65,705.30	Fixed	12.4990				84.7028	
FXD1/2021/10		KE2000000432	19-Feb-21	31-Jan-31	2,097	24,397.96	Fixed	14.1510				99.0938	
FXD1/2024/10	(Re-opened)	KE2000001041	23-Mar-24	13-Mar-34	3,453	54,547.76	Fixed	16.0000				101.1506	
FIFTEEN YEAR BONDS													
FXD2/2008/15		KE2000000436	26-Oct-09	07-Oct-24	48	31,952.40	Fixed	12.5000				99.9554	
FXD1/2010/15		KE2000000990	29-Mar-10	15-Mar-25	203	27,693.80	Fixed	10.2500				99.6367	
FXD2/2010/15	(Re-opened)	KE2000001006	09-Dec-20	06-Dec-35	476	25,199.80	Fixed	9.0000				89.8873	
FXD1/2012/15		KE2000000675	24-Sep-12	06-Sep-27	1,113	60,639.90	Fixed	11.0000				94.5758	
FXD1/2013/15	(Re-opened)	KE2000001752	07-Feb-23	07-Feb-28	1,267	62,473.20	Fixed	11.2500				95.1752	
FXD2/2013/15	(Re-opened)	KE2000001698	29-Jan-13	31-Jan-28	1,330	70,655.75	Fixed	12.0000				93.4391	
FXD2/2014/15		KE2000000442	26-May-14	09-May-29	1,745	74,921.85	Fixed	12.5000				92.7400	
FXD2/2015/15	(Re-opened)	KE2000000675	22-Oct-18	03-Oct-30	2,232	33,411.30	Fixed	13.7240				95.4125	
FXD1/2016/15		KE2000000426	28-Jun-16	09-Jun-31	2,435	73,644.70	Fixed	12.8570				89.6924	
FXD2/2016/15		KE0000001134	13-May-16	24-Apr-34	3,535	61,542.35	Fixed	12.7340				94.7100	
FXD3/2016/15		KE0000001258	28-Jul-16	10-Jul-36	3,612	53,619.80	Fixed	12.3660				94.1131	
FXD2/2020/15	(Re-opened)	KE2000001278	20-Feb-20	09-Feb-35	3,822	73,158.30	Fixed	12.7240				99.9998	
FXD1/2022/15	(Re-opened)	KE2100000325	23-Apr-22	06-Apr-37	4,613	68,207.70	Fixed	13.9420				98.1319	
TWENTY YEAR BOND													
FXD1/2006/20		KE2000001485	30-Jun-06	05-Jun-26	1,386	18,446.13	Fixed	13.7500				99.9991	
FXD1/2012/20	(Re-opened)	KE2000001176	30-May-11	30-May-31	2,450	37,539.40	Fixed	10.0000				79.6737	
FXD1/2012/20		KE2000001685	28-Nov-12	07-Nov-32	2,750	87,265.80	Fixed	12.0000				89.7739	
FXD2/2016/20		KE2000001043	26-Sep-16	31-Dec-36	4,332	12,761.20	Fixed	14.0000				103.8148	
FXD1/2018/20		KE2000000535	30-Jan-18	23-Jan-38	4,364	94,515.60	Fixed	12.2000				89.5591	
FXD2/2018/20		KE2000000884	10-Jul-18	01-Jul-38	4,524	69,788.80	Fixed	12.4990				86.4708	
FXD3/2018/20		KE2000000964	15-Nov-18	27-Oct-38	4,707	63,550.00	Fixed	12.8190				92.1291	
FXD1/2021/20		KE2100000424	19-Aug-21	22-Jul-41	5,797	73,564.60	Fixed	12.4440				99.3055	
TWENTY FIVE YEAR BOND													
FXD1/2005/25	(Re-opened)	KE2000001095	20-Jun-11	20-May-30	3,504	25,782.60	Fixed	11.2500				72.4761	
FXD1/2018/25		KE2000000460	25-Jun-18	20-May-43	6,853	94,326.70	Fixed	13.4000				87.2126	
FXD1/2021/25	(Re-opened)	KE2100000602	10-May-21	05-Jul-46	7,803	50,400.00	Fixed	13.9290				89.0915	
FXD1/2022/25	(Re-opened)	KE2000000393	24-Oct-22	23-Sep-47	8,435	25,773.50	Fixed	14.1860				99.9038	
THIRTY YEAR BOND													
IDB 1/2012/30A	(Re-opened)	KE2000001135	25-Feb-11	21-Jan-41	5,999	28,144.70	Fixed	12.0000				99.8334	
INFRASTRUCTURE BONDS													
IFB1/2013/12Y1		KE2000000135	30-Sep-13	15-Sep-25	382	16,000.21	Fixed	11.0000				99.9565	
IFB1/2014/12Y1		KE2000001150	27-Oct-14	12-Oct-26	784	18,631.40	Fixed	11.0000				95.8695	
IFB1/2015/09		KE0000040150	14-Dec-15	02-Dec-24	105	8,938.50	Fixed	11.0000				99.9417	
IFB1/2015/12Y1		KE2000001168	30-Mar-15	15-Mar-27	1,007	33,466.66	Fixed	11.0000				89.5853	
IFB1/2016/09		KE2000000464	23-May-16	12-May-25	294	19,922.78	Fixed	12.5000				99.9163	
IFB1/2016/12Y1		KE2000000485	26-Oct-16	09-Oct-28	1,520	39,004.70	Fixed	12.0000				96.1925	
IFB1/2017/12Y1		KE2000001586	27-Nov-17	13-Nov-29	1,857	21,262.25	Fixed	12.5260				99.8004	
IFB1/2017/12Y2		KE2000001594	27-Nov-17	13-Nov-29	1,857	11,402.85	Fixed	12.5260				89.6894	
IFB1/2018/12Y1		KE2000000501	29-Jan-18	14-Jan-30	1,950	41,784.85	Fixed	12.5000				89.5473	
IFB1/2018/12Y2		KE2000000485	19-Jun-18	05-Jun-30	2,093	36,797.30	Fixed	12.5000				97.5916	
IFB1/2019/12Y1		KE2000001543	28-Oct-19	28-Oct-31	2,607	71,028.55	Fixed	11.7500				89.8111	
IFB1/2019/03Y1		KE2000000760	25-Mar-19	22-Feb-44	7,125	16,828.65	Fixed	12.2000				83.2244	
IFB1/2020/03Y		KE2000000972	25-Jun-20	25-May-35	3,931	15,252.00	Fixed	14.2000				89.6695	
IFB1/2020/06Y		KE2000000630	15-Apr-20	02-Apr-26	1,697	118,460.40	Fixed	10.8500	19.3000	80.6191	99.4547	97.2358	1,480,000,000
IFB1/2020/12Y1		KE2000000545	24-Aug-20	11-Aug-31	2,548	65,249.60	Fixed	12.5000				103.6153	
IFB1/2021/16Y1		KE7000002324	25-Jan-21	25-Jan-37	4,522	69,959.35	Fixed	12.2570				106.7494	
IFB1/2021/12Y1		KE7000002340	21-Mar-21	21-Mar-33	5,327	81,765.60	Fixed	12.6870				103.9593	
IFB1/2021/12Y2		KE7000005327	15-Sep-21	15-Aug-42	6,573	106,742.30	Fixed	12.7370				97.4766	
IFB1/2022/12Y1		KE8000005321	13-Jun-22	21-May-40	5,754	79,837.50	Fixed	13.7920				91.8173	
IFB1/2022/15Y1		KE7000007977	21-Feb-22	26-Jan-41	6,006	68,377.55	Fixed	13.9630				112.2313	
IFB1/2022/12Y2		KE7000005345	27-Oct-22	15-Oct-34	4,432	34,259.60	Fixed	13.0380				102.2083	
IFB1/2022/03Y		KE8000005305	05-Dec-22	27-Nov-26	1,561	59,424.35	Fixed	13.3150				99.6702	
IFB1/2023/17Y	(Re-opened)	KE8000005958	13-Mar-23	29-Feb-40	5,863	69,196.50	Fixed	14.3380				115.3722	
IFB1/2023/7Y		KE8000005876	19-Jun-23	10-Jun-30	2,121	213,051.60	Fixed	15.8375				99.4075	
IFB1/2023/17Y		KE7000007977	13-Nov-23	29-Aug-40	6,073	112,732.85	Fixed	15.9000				101.2937	
IFB1/2024/12Y		KE8000006430	19-Feb-24	09-Aug-37	4,912	340,957.57	Fixed	16.4927				101.2618	
BUY-BACK SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION													
FXD3/2019/10	(Re-opened)	KE2000000676	15-Aug-19	06-Aug-29	1,368	63,620.20	Fixed	12.5320	17.0400	69.8769	86.4796	83.5998	40,100,000
FXD3/2019/10		KE2000000676	15-Aug-19	06-Aug-29	1,813	69,743.46	Fixed	11.5170	19.7700	77.3621	77.1606	79.7028	2,700,000
FXD1/2021/20		KE7000002340	21-Mar-21	22-Jul-41	6,187	73,564.60	Fixed	12.4440	16.5000	82.8833	82.7335	99.3055	100,000
FXD2/2018/20		KE2000000655	30-Jul-18	05-Jul-38	5,068	69,788.80	Fixed	12.2000	16.8000	81.7305	80.7152	86.4708	300,000
IFB1/2014/12Y1		KE2000001150	27-Oct-14	12-Oct-26	784	18,631.40	Fixed	11.0000	17.1102	93.1209	99.5192	95.8695	2,125,158
IFB1/2018/12Y1		KE2000000485	29-Jan-18	14-Jan-30	3,066	41,784.85	Fixed	12.5000	19.6400	79.5494	79.3979	85.5473	500,000
IFB1/2021/12Y1		KE7000002340	21-Mar-21	21-Mar-33	4,523	81,765.60	Fixed	12.6870	15.7500	85.1454	84.7991	103.9593	500,000
IFB1/2021/16Y1		KE7000002340	12-Apr-21	21-Mar-33	4,523	81,765.60	Fixed	12.6870	15.7500	85.1454	84.7991	103.9593	40,500,000
IFB1/2021/12Y1		KE7000002340	12-Apr-21	21-Mar-33	5,327	106,742.30	Fixed	12.6870	19.0000	81.3485	79.7146	97.4766	500,000
IFB1/2021/12Y2		KE7000005327	15-Sep-21	15-Aug-42	6,573	59,424.35	Fixed	12.7370	16.5000	82.2168	86.4213	85.6702	500,000
IFB1/2023/7Y		KE8000005876	19-Jun-23	10-Jun-30	2,121	213,051.60	Fixed	13.3150	16.9000	89.5025	86.8215	99.4075	500,000
IFB1/2023/7Y		KE8000005876	19-Jun-23	10-Jun-30	2,121	213,051.60	Fixed	15.8375	15.5200	103.9251	100.9980	99.4075	3,000,000
IFB1/2023/7Y		KE8000005876	19-Jun-23	10-Jun-30	2,121	69,196.50	Fixed	15.8375	16.9000	87.3133	80.9445	115.3722	200,000
IFB1/2023/17Y	(Re-opened)	KE8000005958	13-Mar-23	29-Feb-40	5,863	69,196.50	Fixed	14.3380	15.6158	100.9800	93.6312	115.3722	4,000,000
IFB1/2023/17Y	(Re-opened)	KE8000005958	13-Mar-23	29-Feb-40	5,863	112,732.85	Fixed	14.3380	17.4400	100.9838	101.2658	100.2737	200,000
IFB1/2023/6.5Y		KE8000006216	13-Nov-23	06-May-30	2,086	112,732.85	Fixed	15.9000	16.8200	107.8454	103.0174	100.2737	11,450,000
IFB1/2023/6.5Y		KE8000006216	13-Nov-23	06-May-30	2,086	112,732.85	Fixed	15.9000	16.7400	108.0746	103.3466	100.2737	27,290,000
IFB1/2024/6.5Y		KE8000006216	19-Feb-24	06-May-30	2,086		Fixed	16.4927					
CORPORATE BONDS													
KPLC 15.25%/2026/12Y													
KPLC 15.25%/2026/12Y FIXED 15.25%		KE1000001098	03-Aug-15	29-Feb-28	193	307.10	VARIABLE	T.B (91) + 1.00%				99.9359	
KPLC 15.25%/2026/12Y FIXED 15.25%		KE1000001197	03-Aug-15	24-Jul-28	1,435	1,036.00	VARIABLE	T.B (91) + 1.00%				101.5197	
ACORN GREEN BOND MEDIUM TERM NOTE													
ACORN FXD		KE4000007083	09-Nov-18	08-Nov-24	81	1,805.90	FIXED	12.2500				100.1794	
FAMILY BANK MEDIUM TERM NOTE													
FAMILY FXD		KE7000003585	20-Jun-21	19-Dec-26	851	3,999.00	FIXED	13.0000				100.0000	
FAMILY FXI		KE7000003593	20-Jun-21	19-Dec-26	851	1.00	VARIABLE	182-Day T-Bill +3500bps				-	
EXIST AFRICAN BANKERS DOMESTIC MEDIUM TERM NOTE													
ABSA 19E FXD		KE7000006545	29-Oct-21	28-Oct-26	801	11,000.00	FIXED	12.2500				100.1111	
CIM FINANCE MORTGAGE SPECIALIST COMPANY MEDIUM TERM NOTE													
CIMF1 FXD		KE7000007760	06-Mar-23	27-Feb-26	1,649	1,400.00	FIXED	12.5260				-	

Transactions in Bonds	
Today	Previous
2,925,975,356.00	802,450,800.00

Deal Days	
Today	Previous
26	53

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

DB-Deutsche Bank Investment Bank **NIC**-Nairobi Securities Exchange Investment Bank **NSE**-Nairobi Stock Exchange

FXD-Fixed Rate Treasury Bond **VTM**-Still currently **YTC**-Yield to next coupon date **CBK**-Central Bank of Kenya **IFB**-Infrastructure Bond **R**-Reminder

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