nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

August 27, 2024

Issue No.		ISIN CODE	Listed Date	Maturity Date	Days To Maturity	Outstanding Value in Kshs'mil	Coupon (%)	Coupon	Traded Yield (%)	Dirty Price (%)	Clean Price (%)	Previous Price (%)	Traded Value Traded (kshs)
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION													August 27, 2024
TWO YEAR BONDS													
FXD1/2023/02	(Re-opened)	KE0000000198	21-Aug-23	15-Aug-25	362	94,724.39	Fixed	16.5723	17.0700	99.9991	99.9938	106.8083	120,000,000
THREE YEAR BONDS													
FXD1/2022/03	(Re-opened)	KE2100000212	11-Apr-22	07-Apr-25	224	60,605.70	Fixed	11.7980				99.9686	
FXD1/2023/03		KE4000000782	15-May-23	11-May-26	626	79,537.96	Fixed	14.2280				99.3279	
FXD1/2024/03		KE4000000923	10-Jan-24	11-Jan-27	873	92,680.62	Fixed	15.3854				100.2653	
FIVE YEAR BONDS													
FXD2/2019/05		KE4000000786	16-Dec-19	09-Dec-24	115	44,630.50	Fixed	11.4925				97.7108	
FXD1/2020/05	(Re-opened)	KE4000000947	11-May-20	30-May-25	257	104,518.70	Fixed	11.9675				99.5148	
FXD1/2021/05	(Re-opened)	KE4000000954	10-Nov-21	09-Nov-26	804	98,075.85	Fixed	13.3725				99.2923	
FXD1/2023/05	(Re-opened)	KE4000001046	17-Jul-23	10-Jul-28	1,413	141,653.98	Fixed	16.4445	16.4000	97.3229	95.6196	96.4736	250,000,000
TEN YEAR BONDS													
FXD1/2014/10	(Re-opened)	KE5000000325	21-Aug-14	11-Aug-24	736	19,455.75	Fixed	13.2750				97.9147	
FXD1/2015/10		KE4000001307	31-Jul-15	19-Jul-25	1,062	65,674.90	Fixed	12.9980				89.5945	
FXD1/2016/10		KE4000001763	22-Jul-16	14-Aug-26	1,454	45,594.60	Fixed	12.0980				82.4275	
FXD2/2018/10	(Re-opened)	KE4000002016	17-Dec-18	04-Dec-28	1,566	63,620.20	Fixed	12.5320				83.9998	
FXD1/2019/10		KE4000002045	07-Feb-19	12-Feb-29	1,636	67,524.95	Fixed	12.4390				83.9297	
FXD2/2019/10		KE4000002077	10-Apr-19	02-Apr-29	1,685	65,725.30	Fixed	12.3950				82.6475	
FXD1/2019/10		KE4000002076	05-Aug-19	05-Aug-29	1,811	65,743.40	Fixed	11.9125				79.7528	
FXD2/2019/10		KE4000002093	20-Nov-19	12-Nov-29	1,909	69,972.95	Fixed	12.2950	19.7250	82.1115	79.9741	79.8913	885,000,000
FXD2/2019/10		KE4000002093	20-Nov-19	12-Nov-29	1,909	69,972.95	Fixed	12.2950	19.7500	82.1812	79.9437	79.8913	885,000,000
FXD2/2019/10		KE4000002093	20-Nov-19	12-Nov-29	1,909	69,972.95	Fixed	12.2950	15.9000	81.8017	89.6636	79.8913	86,000,000
FXD1/2022/10		KE4000002434	16-May-22	09-May-32	2,812	65,705.30	Fixed	13.4990				84.7328	
FXD2/2022/10		KE4000002432	13-Feb-23	31-Jan-33	3,095	25,307.96	Fixed	14.1510				95.0036	
FXD1/2024/10	(Re-opened)	KE4000002465	23-Mar-24	13-Mar-34	3,451	34,041.76	Fixed	16.0000				101.1006	
FIFTEEN YEAR BONDS													
FXD2/2008/15		KE4000000436	26-Oct-09	07-Oct-24	47	31,952.40	Fixed	12.5000				99.8554	
FXD1/2010/15		KE4000002050	29-Mar-10	10-Mar-25	201	27,693.90	Fixed	10.2500				95.6347	
FXD1/2009/15	(Re-opened)	KE2000001558	23-Apr-11	05-Dec-25	474	25,159.80	Fixed	9.5000				89.8973	
FXD1/2012/15		KE4000002075	24-Sep-12	06-Sep-27	1,111	95,939.90	Fixed	11.0000				94.9769	
FXD1/2013/15		KE4000001790	26-Feb-13	07-Feb-28	1,265	92,473.20	Fixed	11.2500				96.1752	
FXD2/2013/15	(Re-opened)	KE4000002088	29-Apr-13	10-Apr-28	1,328	70,658.75	Fixed	12.0000				93.4391	
FXD1/2018/15		KE4000000844	28-May-18	05-May-33	3,163	75,911.90	Fixed	12.5000				92.7456	
FXD2/2018/15	(Re-opened)	KE4000000875	22-Oct-18	03-Oct-33	3,350	33,477.30	Fixed	12.7500				95.4125	
FXD1/2019/15		KE4000000901	26-Jun-19	05-Jun-34	3,628	4,998.00	Fixed	13.9975				98.4726	
FXD2/2019/15		KE4000001334	13-May-19	24-Apr-34	3,553	61,644.70	Fixed	13.7381				94.6306	
FXD2/2019/15		KE4000001334	23-Jul-19	24-Apr-34	3,633	53,918.80	Fixed	13.7381				98.1151	
FXD1/2020/15	(Re-opened)	KE4000001326	20-Feb-20	05-Feb-35	3,820	73,158.30	Fixed	12.3462				89.9958	
FXD1/2020/15	(Re-opened)	KE4000001318	20-Feb-20	05-Feb-35	3,820	68,357.70	Fixed	12.7500				98.1318	
FXD1/2022/15	(Re-opened)	KE4000002426	25-Mar-22	06-Apr-37	4,611		Fixed	13.9400					
TWENTY YEAR BOND													
FXD1/2008/20	(Re-opened)	KE1000001493	30-Jun-08	05-Jun-28	1,384	59,446.13	Fixed	13.7500				89.6991	
FXD1/2011/20	(Re-opened)	KE2000001576	30-May-11	03-May-31	2,440	37,028.40	Fixed	12.0000				79.6727	
FXD1/2012/20		KE4000002041	26-Nov-12	01-Nov-32	3,104	67,285.85	Fixed	12.0000				89.7739	
FXD1/2013/20		KE4000001824	26-Feb-13	08-Feb-33	3,290	12,761.20	Fixed	12.0000				109.6148	
FXD1/2014/20		KE4000002067	21-Mar-14	01-Mar-34	3,642	99,515.80	Fixed	14.2500				89.5381	
FXD2/2014/20		KE4000000845	28-Jul-14	23-Jul-34	3,806	69,158.80	Fixed	13.2500				89.4739	
FXD1/2015/20		KE4000000894	15-Jul-15	21-Jun-35	4,325	63,350.00	Fixed	12.8730				92.1291	
FXD1/2016/20		KE4000001271	22-Jul-16	22-Jul-36	4,773	75,994.00	Fixed	13.4480				99.3095	
THIRTY FIVE YEAR BOND													
FXD1/2019/25	(Re-opened)	KE4000000995	26-Jun-19	26-May-35	3,932	20,192.50	Fixed	11.2500				72.4740	
FXD1/2018/25		KE4000000845	25-Jun-18	20-May-43	6,851	94,326.70	Fixed	13.4000				87.2126	
FXD1/2021/25		KE2100000824	10-May-21	03-Apr-46	7,263	99,499.80	Fixed	13.5240				89.9913	
FXD1/2022/25		KE4000000993	24-Oct-22	23-Sep-47	8,433	29,773.60	Fixed	14.1460				90.6038	
SUB CATEGORY													
IDB 1/2012/20	(Re-opened)	KE2000001135	26-Feb-13	21-Jan-41	5,997	29,132.70	Fixed	12.0000				90.8356	
INFRASTRUCTURE BONDS													
IFB1/2015/21		KE4000000135	30-Sep-15	15-Sep-25	384	15,000.21	Fixed	11.0000				94.9955	
IFB1/2014/21		KE4000001572	27-Oct-14	12-Oct-24	782	18,631.48	Fixed	11.0000				99.9599	
IFB1/2015/21		KE4000001630	14-Dec-15	30-Dec-24	831	9,936.50	Fixed	11.0000				99.9417	
IFB1/2016/21		KE4000001653	24-Mar-16	11-Mar-27	1,657	33,486.55	Fixed	11.0000				89.5453	
IFB1/2016/21		KE5000004454	21-May-18	17-May-25	264	19,625.76	Fixed	12.5260				99.8153	
IFB1/2018/21		KE5000000185	29-Jun-18	16-Jun-31	2,502	33,004.70	Fixed	12.0000				96.1925	
IFB1/2017/21		KE4000001986	27-Nov-17	13-Nov-28	1,539	21,262.26	Fixed	12.0000				99.8956	
IFB1/2017/21		KE4000001986	27-Nov-17	13-Nov-28	1,539	11,402.85	Fixed	12.5260				99.6956	
IFB1/2018/21		KE5000000051	25-Jun-18	30-Jun-33	3,064	41,199.80	Fixed	13.5260				85.5473	
IFB1/2019/21		KE5000000185	19-Nov-18	25-Oct-38	5,178	36,797.30	Fixed	11.9500				91.5516	
IFB1/2019/21		KE5000000243	26-Oct-18	25-Oct-38	5,178	71,029.55	Fixed	11.7500				89.8111	
IFB1/2019/21		KE5000000760	29-Mar-19	23-Feb-44	7,126	16,828.65	Fixed	12.2500				83.2244	
IFB1/2020/21		KE5000000844	15-Apr-19	21-Mar-39	5,325	15,252.60	Fixed	12.5000				89.6495	
IFB1/2020/21		KE5000000835	05-Dec-22	27-Nov-26	1,559	59,424.35	Fixed	13.3130				95.4702	
IFB1/2021/21	(Re-opened)	KE5000000543	13-Dec-21	23-Feb-40	5,601	50,727.42	Fixed	14.3380	17.5200	81.3772	84.9293	85.4360	100,000,000
IFB1/2021/21		KE5000000670	15-Jun-21	01-Jun-30	2,113	21,570.80	Fixed	15.6370				99.4979	
IFB1/2021/21		KE4000002076	13-Nov-23	26-May-30	2,094	199,900.55	Fixed	17.9327	18.3900	103.5922	99.6936	99.7227	436,350,000
IFB1/2021/21		KE4000002076	13-Nov-23	26-May-30	2,094	199,900.55	Fixed	17.9327	19.2900	103.8612	99.9186	99.7227	436,150,000
IFB1/2021/21		KE4000002076	13-Nov-23	26-May-30	2,094	199,900.55	Fixed	17.9327	19.2900	104.1043	99.1777	99.7227	460,000,000
IFB1/2021/21		KE4000002076	13-Nov-23	26-May-30	2,094	199,900.55	Fixed	17.9327	19.0000	104.3478	99.9058	99.7227	250,000,000
IFB1/2021/21		KE4000002076	13-Nov-23	26-May-30	2,094	199,900.55	Fixed	17.9327	18.7500	104.5870	99.6936	99.7227	436,350,000
IFB1/2021/21		KE4000002076	13-Nov-23	26-May-30	2,094	199,900.55	Fixed	17.9327	18.9900	104.8474	99.7208	99.7227	90,000,000
IFB1/2021/21		KE4000002076	13-Nov-23	26-May-30	2,094	199,900.55	Fixed	17.9327	17.8700	104.7093	99.8027	99.7227	1,200,000,000
IFB1/2021/21		KE4000002076	13-Nov-23	26-May-30	2,094	199,900.55	Fixed	17.9327	17.9000	104.8208	99.9940	99.7227	685,000,000
IFB1/2021/21		KE4000002076	13-Nov-23	26-May-30	2,094	240,957.57	Fixed	17.9327	18.4998	100.9000	99.8986	105.5747	50,000,000
IFB1/2021/21		KE4000002076	13-Nov-23	26-May-30	2,094	240,957.57	Fixed	17.9327	18.4997	102.8635	101.9811	105.5747	320,000,000
IFB1/2021/21		KE4000002430	19-Feb-24	09-Aug-32	2,513	240,957.57	Fixed	18.4997	17.8750	102.1725	100.0771	105.5747	320,000,000
IFB1/2021/21		KE4000002430	19-Feb-24	09-Aug-32	2,513	240,957.57	Fixed	18.4997	17.8600	102.2605	102.1251	105.5747	130,000,000
IFB1/2021/21		KE4000002430	19-Feb-24	09-Aug-32	2,513	240,957.57	Fixed	18.4997	17.8550	102.2625	102.1011	105.5747	130,000,000
IFB1/2021/21		KE4000002430	19-Feb-24	09-Aug-32	2,513	240,957.57	Fixed	18.4997	17.9000	101.1727	100.0713	105.5747	85,350,000
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION													
FXD1/2023/05	(Re-opened)	KE4000001046	17-Jul-23	10-Jul-28	1,413	141,653.98	Fixed	16.8445	16.7000	94.1305	92.4083	95.4735	1,000,000
FXD1/2023/05	(Re-opened)	KE4000001046	17-Jul-23	10-Jul-28	1,413	141,653.98	Fixed	16.8445	16.2000	95.1548	93.4426	95.4735	150,000
IFB1/2021/21		KE4000002076	13-Nov-23	26-May-30	2,094	199,900.55	Fixed	17.9327	18.0000	77.9752	74.6795	89.7739	15,000,000
IFB1/2021/21		KE5000004454	21-May-18	17-May-25	264	94,339.76	Fixed	12.5260	13.4000	77.7692	75.3753	87.2136	12,500,000
IFB1/2016/21		KE5000000650	24-Oct-18	06-Oct-31	2,602	33,004.70	Fixed	12.0000	12.0000	104.1832	89.9634	96.1925	18,700,000
IFB1/2017/21		KE4000001986	27-Nov-17	13-Nov-28	86	21,262.26	Fixed	12.0000	17.0900	101.8953	99.7936	99.8956	1,150,000
IFB1/2019/21		KE5000000185	19-Nov-18	25-Oct-38	5,178	36,797.30	Fixed	11.9500	12.0000	103.9859	99.7329	91.5516	20,000,000
IFB1/2019/21		KE5000000243	26-Oct-18	25-Oct-38	5,178	71,029.55	Fixed	11.7500	12.0000	79.3143	73.1102	89.8111	500,000
IFB1/2019/21		KE5000000760	29-Mar-19	23-Feb-44	7,126	16,828.65	Fixed	12.2500	16.5095	82.5444	77.3158	83.2244	2,000,000
IFB1/2020/21		KE5000000844	15-Apr-19	21-Mar-39	5,325	15,252.60	Fixed	12.5000	13.0000	97.1905	94.7906	89.6495	500,000
IFB1/2020/21		KE5000000835	05-Dec-22	27-Nov-26	1,559	59,424.35	Fixed	13.3130				95.4702	
IFB1/2021/21		KE4000002076	13-Nov-23	26-May-30	2,094	199,900.55	Fixed	17.9327	18.0000	101.6000	99.7227	99.7227	436,350,000
IFB1/2021/21		KE4000002076	13-Nov-23	26-May-30	2,094	199,900.55	Fixed	17.9327	18.4998	100.9000	99.8986	105.5747	50,000,000
IFB1/2021/21		KE4000002076	13-Nov-23	26-May-30	2,094	240,957.57	Fixed	18.4997	17.8550	102.2625	102.1011	105.5747	130,000,000
IFB1/2021/21		KE4000002076	13-Nov-23	26-May-30	2,094	240,957.57	Fixed	18.4997	17.9000	101.1727	100.0713	105.5747	85,350,000

Turnover in Bonds	
Today	Previous
7,720,950,000.00	19,663,500,600.00

Total Deals	
Today	Previous
191	356

INFRASTRUCTURE BOND		KE1000001550	10-Aug-15	29-Jul-25	191	297.50	VARIABLE	T-B (91) + 1.00%				99.9300	
IFB1/2015/21		KE1000001550	10-Aug-15	29-Jul-25	1,433	1,536.60	VARIABLE	T-B (91) + 1.00%				97.1167	
ASSET BACKED BOND/ MEDIUM TERM NOTE													
ACSEN 09		KE4000007093	09-Nov-18	08-Nov-24	79	1,865.80	FIXED	12.2500				100.1756	
FAMILY BANK AFRICAN TERM NOTE													
FAMI T1/20		KE1500000585	26-Jun-20	16-Dec-24	565	3,999.00	FIXED	13.0000				100.0000	
FAMI T1/18		KE1500000585	26-Jun-20	16-Dec-24	565	1.00	VARIABLE	182-Day T-Bill +4.00bps					
FAST AFRICAN BENEFICIES SOMESTIC MEDIUM TERM NOTE													
FAB SME T/20		KE7000000540	29-Oct-21	29-Oct-26	798	11,000.00	FIXED	13.2500				100.1111	
KENYA MORTGAGE SETTLEMENT COMPANY MEDIUM TERM NOTE													
KMRC T/20		KE7000000790	04-Mar-21	23-Feb-26	1,647	1,400.00	FIXED	12.5000				-	

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:

DMT-Days Maturity Threshold **MAT**-Maturity **WAC**-Weighted Average Coupon **WYM**-Weighted Years Maturity

CYC: Fixed Rate Treasury Bond **VTN**: valid to maturity **YTC**: Yield to next coupon cash date **CBK**: Central Bank of Kenya **IFB**1: Infrastructure Bond R-Suspended

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