nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

December 3, 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 (%)	Value Traded (kshs)
GOVERNMENT OF KENYA BONDS RATE TREASURY BONDS ABOVE KES 50 BILLION													Settlement Date
TWO YEAR BONDS													
FXD1/2022/02/	(Re-opened)	KE6000000578	21-Aug-23	19-Aug-25	259	94 724.28	Fixed	16.8723	13.0000	107.4468	102.5639	102.6803	1,016,000,000
THREE YEAR BONDS													
FXD1/2022/03/	(Re-opened)	KE7000000612	11-Apr-22	07-Apr-25	126	60,605.75	Fixed	11.7660				97.4134	
FXD1/2021/03/		KE5000000702	15-May-21	11-May-25	525	76,537.56	Fixed	14.2200				101.8804	
FXD1/2024/03/	(Re-opened)	KE6000000223	16-Jan-24	11-Jan-27	773	92,285.62	Fixed	16.3504				106.4843	
FIVE YEAR BONDS													
FXD3/2019/05/		KE6000000784	16-Dec-19	09-Dec-24	7	44,830.38	Fixed	11.4923				99.3297	
FXD1/2020/05/	(Re-opened)	KE6000000792	19-Nov-20	09-Dec-24	7	44,830.38	Fixed	11.4923				99.3297	
FXD1/2021/05/	(Re-opened)	KE6000000800	13-Nov-21	09-Dec-24	707	66,575.55	Fixed	11.2710				99.8953	
FXD1/2013/05/		KE6000000998	17-Jul-23	10-Jul-28	1,316	141,883.98	Fixed	16.8443				106.3852	
TEN YEAR BONDS													
FXD1/2018/10/	(Re-opened)	KE6000000826	29-Aug-18	17-Aug-28	623	152,621.98	Fixed	13.0350	13.8000	106.1163	101.7720	101.4990	180,000,000
FXD1/2017/10/		KE6000000727	31-Jul-17	15-Jul-27	956	60,304.50	Fixed	12.9800				93.2700	
FXD1/2018/10/		KE6000000792	27-Aug-18	14-Aug-28	1,351	40,584.48	Fixed	12.8860				89.1340	
FXD2/2013/10/	(Re-opened)	KE6000000774	17-Dec-13	04-Dec-23	1,463	63,920.20	Fixed	12.9220				83.7209	
FXD3/2013/10/		KE6000000642	29-Feb-16	12-Feb-26	1,533	41,924.88	Fixed	12.4380				83.3287	
FXD2/2015/10/		KE6000000675	12-Oct-15	02-Apr-25	1,582	80,720.30	Fixed	12.3000				90.9837	
FXD3/2015/10/		KE6000000659	19-Aug-15	06-Aug-25	1,708	66,743.48	Fixed	11.9119				78.9808	
FXD4/2015/10/		KE6000000709	23-Nov-15	12-Nov-25	1,806	80,913.35	Fixed	12.2610				82.3239	
FXD1/2022/10/		KE7000000638	16-May-22	03-May-32	2,709	63,998.20	Fixed	13.4908				99.0378	
FXD1/2022/10/		KE6000000736	24-Feb-22	11-Feb-32	2,795	74,736.38	Fixed	13.4908				99.0378	
FXD1/2016/10/	(Re-opened)	KE6000000818	29-Nov-16	17-Nov-31	3,368	76,623.56	Fixed	14.5000				105.3400	
FIFTEEN YEAR BONDS													
FXD1/2010/15/		KE6000000560	29-Mar-10	10-Mar-25	98	27,989.98	Fixed	10.2909				99.3956	
FXD1/2011/15/	(Re-opened)	KE2000001058	20-Apr-11	08-Dec-25	371	20,199.99	Fixed	9.9008				94.7108	
FXD1/2010/15/	(Re-opened)	KE6000000974	24-Sep-21	09-Sep-27	1,006	80,909.90	Fixed	11.8008				90.2710	
FXD1/2012/15/	(Re-opened)	KE4000003780	25-Feb-13	07-Feb-28	1,162	82,473.25	Fixed	11.2500				85.4722	
FXD2/2013/15/	(Re-opened)	KE6000000808	29-Apr-13	19-Apr-28	1,235	70,669.75	Fixed	12.9000				81.2222	
FXD1/2013/15/		KE2000000432	28-May-18	09-May-33	3,060	70,351.65	Fixed	12.8500				82.5765	
FXD2/2018/15/	(Re-opened)	KE6000000875	22-Oct-18	22-Oct-33	3,227	83,613.75	Fixed	12.7000				83.6125	
FXD1/2019/15/		KE2000000438	26-Jun-19	26-Jun-34	3,325	70,096.05	Fixed	12.8519				90.0925	
FXD2/2019/15/		KE6000000784	13-May-19	29-Apr-34	3,430	81,849.75	Fixed	12.7240				84.8356	
FXD1/2021/15/		KE2000001328	29-Jul-19	10-Jul-34	3,557	53,919.00	Fixed	12.3430				66.1151	
FXD1/2020/15/	(Re-opened)	KE6000000719	29-Feb-20	09-Feb-35	3,772	74,736.38	Fixed	12.7490				84.7481	
FXD1/2022/15/	(Re-opened)	KE7000000529	25-Apr-22	06-Apr-37	4,508	61,734.74	Fixed	13.9423	14.0000	96.2195	94.9105	95.2355	250,000,000
TWENTY YEAR BONDS													
FXD1/2006/20/1		KE7000000483	30-Jun-26	30-Jun-26	1,281	50,448.13	Fixed	10.7500				83.0651	
FXD1/2006/20/1	(Re-opened)	KE2000003178	30-May-11	09-May-31	2,345	31,029.48	Fixed	10.0000				70.2997	
FXD1/2011/20/1		KE6000000949	29-Nov-11	01-Nov-32	3,160	61,295.55	Fixed	12.0000				79.9705	
FXD1/2012/20/1		KE6000000643	26-Sept-16	01-Sept-36	4,291	21,472.22	Fixed	14.0000				91.8223	
FXD1/2015/20/1		KE6000000725	29-Mar-15	21-Mar-35	4,837	54,315.00	Fixed	13.2000				93.8777	
FXD2/2018/20/1		KE6000000866	30-Jul-18	03-Jul-38	4,963	69,786.68	Fixed	13.2000				89.1419	
FXD1/2019/20/1		KE6000000964	10-Apr-19	21-Mar-39	5,222	83,350.08	Fixed	12.8739				90.8739	
FXD1/2021/20/1		KE7000000218	19-Aug-21	22-Jul-41	6,070	70,864.05	Fixed	13.4443				85.1856	
TWENTY FIVE YEAR BOND													
FXD1/2013/25/2	(Re-opened)	KE4000003088	28-Jun-13	28-May-25	3,829	20,182.50	Fixed	11.2500				72.4741	
FXD1/2013/25/2		KE2000000332	28-Jun-13	28-May-38	4,929	20,182.50	Fixed	11.2500				72.4741	
FXD1/2021/25/1	(Re-opened)	KE7000000502	10-May-21	06-Apr-46	7,790	60,480.00	Fixed	12.6240				91.2204	
FXD1/2022/25/2		KE6000000950	24-Oct-22	23-Sept-47	8,350	20,773.58	Fixed	14.1880				88.3207	
THIRTY YEAR BOND													
IFB1/2021/30/2	(Re-opened)	KE2000002135	25-Feb-11	21-Jan-41	5,994	35,144.73	Fixed	12.0000				90.8334	
INFRASTRUCTURE BONDS													
IFB1/2013/12/2		KE6000000138	30-Sept-13	19-Sept-25	287	16,980.27	Fixed	11.0000				94.9865	
IFB1/2014/12/2		KE6000000139	27-Oct-14	12-Oct-26	678	16,931.48	Fixed	11.0000				91.9219	
IFB1/2015/10/1		KE6000000159	14-Dec-15	03-Dec-24	0	8,936.00	Fixed	11.0000				96.8417	
IFB1/2016/12/2		KE6000000933	29-Mar-13	13-Mar-27	1,037	33,486.25	Fixed	11.8000				83.5453	
IFB1/2018/05/1		KE6000000858	23-May-18	12-May-28	941	19,926.79	Fixed	12.8000				91.7577	
IFB1/2018/12/1		KE6000000841	29-Jun-18	18-Jun-30	1,659	19,926.79	Fixed	12.8000				91.7577	
IFB1/2017/12/1		KE6000000668	21-Feb-17	12-Feb-29	1,522	11,183.56	Fixed	12.9000				89.8804	
IFB1/2018/20/1		KE2000000930	29-Jun-18	18-Jun-31	2,061	41,194.00	Fixed	12.3000				85.8117	
IFB1/2018/05/1		KE6000000938	19-Nov-18	29-Oct-30	1,970	36,787.00	Fixed	11.9000				81.9016	
IFB1/2018/05/1		KE6000000943	28-Oct-19	08-Oct-30	1,962	71,026.55	Fixed	11.7000				89.6028	
IFB1/2019/05/1		KE6000000768	23-Feb-22	23-Feb-44	7,031	16,926.65	Fixed	12.2000				89.3756	
IFB1/2019/05/1		KE6000000933	03-Jun-20	25-May-29	539	10,252.00	Fixed	13.2000				88.6665	
IFB1/2020/05/1		KE6000000819	10-Apr-20	02-Apr-29	1,952	115,485.00	Fixed	13.8000				90.4611	
IFB1/2020/11/1		KE6000000945	24-Aug-20	11-Aug-31	2,443	60,249.60	Fixed	13.0000				90.2801	
IFB1/2021/05/1		KE7000000324	25-Jun-21	05-Jun-37	4,417	60,998.35	Fixed	12.5019				90.9760	
IFB1/2021/10/1		KE7000000548	12-Apr-21	21-Mar-36	5,222	61,785.00	Fixed	12.8019				89.7920	
IFB1/2021/07/1		KE7000000537	13-Sept-21	19-Aug-42	6,466	199,742.25	Fixed	12.7319				89.5429	
IFB1/2022/10/1		KE2000002322	13-Jun-22	21-May-41	5,849	70,827.50	Fixed	13.7429				90.5247	
IFB1/2022/10/1		KE7000000577	21-Feb-22	28-Jan-41	5,801	60,377.55	Fixed	13.9650				100.7925	
IFB1/2022/14/1		KE6000000218	14-Nov-22	27-Jun-36	4,247	54,259.00	Fixed	13.9350				101.1513	
IFB1/2022/07/1		KE6000000574	19-Sept-22	07-Sept-29	1,742	54,259.00	Fixed	13.9350				101.1513	
IFB1/2023/17/1	(Re-opened)	KE2000003548	13-Dec-23	01-Feb-47	7,359	114,751.65	Fixed	14.2000	14.2250	104.2133	100.9865	101.5252	150,000,000
IFB1/2023/17/1	(Re-opened)	KE6000000568	13-Dec-23	20-Feb-40	5,958	114,751.65	Fixed	14.3990	14.2250	104.2409	100.9181	101.5252	150,000,000
IFB1/2023/17/1	(Re-opened)	KE6000000568	13-Dec-23	20-Feb-40	5,958	114,751.65	Fixed	14.3990	14.2250	104.2237	101.0053	101.5252	150,000,000
IFB1/2023/17/1	(Re-opened)	KE6000000568	13-Dec-23	20-Feb-40	5,958	114,751.65	Fixed	14.3990	14.1350	104.9995	101.6857	101.5252	150,000,000
IFB1/2023/07/1		KE6000000579	15-Jun-23	15-Jun-30	2,016	213,251.65	Fixed	13.8370	14.0500	112.7252	100.4168	100.2666	400,000,000
IFB1/2023/07/1		KE6000000579	19-Jun-23	15-Jun-30	2,016	213,251.65	Fixed	13.8370	13.9500	112.8741	100.5847	100.2666	499,000,000
IFB1/2023/07/1		KE6000000579	15-Jun-23	15-Jun-30	2,016	213,251.65	Fixed	13.8370	13.9500	112.8741	100.5847	100.2666	250,000,000
IFB1/2023/08.5/6		KE6000000618	13-Nov-23	06-May-30	1,981	186,960.68	Fixed	17.8327				110.8731	
IFB1/2024/08.5/6		KE6000000618	13-Feb-24	06-May-30	1,981	186,960.68	Fixed	17.8327	14.0623	118.6882	113.3832	110.1605	65,000,000
IFB1/2024/08.5/6		KE6000000618	19-Feb-24	06-May-30	1,981	186,960.68	Fixed	17.8327	14.2500	118.4274	113.1224	110.1605	99,000,000
IFB1/2024/08.5/6		KE6000000618	19-Feb-24	06-May-30	1,981	186,960.68	Fixed	17.8327	14.2500	118.4274	113.1224	110.1605	500,000,000
IFB1/2024/08.5/6		KE6000000618	19-Feb-24	06-May-30	1,981	186,960.68	Fixed	17.8327	14.1500	121.9930	116.6689	110.1605	290,000,000
IFB1/2024/08.5/6		KE6000000618	19-Feb-24	06-May-30	1,981	186,960.68	Fixed	17.8327	13.9500	122.3750	117.0509	110.1605	500,000,000
IFB2/2024/08.5/6		KE6000000618	19-Feb-24	06-May-30	1,981	186,960.68	Fixed	17.8327	13.9500	122.3750	117.0509	110.1605	500,000,000
BONDS TRADED BUY BACK TRANSACTIONS													
INFRASTRUCTURE BONDS RATE TREASURY BONDS BELOW KES 50 BILLION													
FXD1/2023/07/1	(Re-opened)	KE6000000579	21-Aug-23	15-Aug-30	2016	64,724.28	Fixed	16.8723	14.0000	106.7240	101.8765	102.6803	700,000
FXD1/2021/03/1		KE6000000702	11-May-21	11-May-25	525	76,537.56	Fixed	14.2200	14.0963	99.7390	94.9863	91.8804	20,000,000
FXD1/2021/03/1		KE6000000702	15-May-23	11-May-25	525	76,537.56	Fixed	14.2200	13.0000	102.3675	101.5485	91.8804	18,000,000
FXD1/2022/03/1	(Re-opened)	KE6000000998	17-Jul-23	10-Jul-28	1,316	141,883.98	Fixed	16.8443	14.0000	113.4194	106.9459	106.3852	150,000
FXD1/2018/10/1	(Re-opened)	KE6000000826	29-Aug-18	17-Aug-28	623	152,621.98	Fixed	13.0350	13.7700	106.1352	101.8170	101.4990	30,000,000
FXD1/2022/10/1	(Re-opened)	KE6000000736	24-Feb-22	03-Feb-32	2,717	73,736.38	Fixed	12.7560	16.2000	89.4782	82.7966	83.1461	3,000,000
FXD1/2016/10/1		KE6000000659	24-Oct-16	06-Oct-31	2,499	30,004.78	Fixed	12.0000	15.0000	91.6525	85.9871	95.7527	2,250,000
FXD1/2016/10/1		KE6000000659	24-Oct-16	06-Oct-31	2,499	30,004.78	Fixed	12.0000	13.7500	95.3997	89.7343	95.7527	3,000,000
FXD1/2018/20/1		KE6000000938	19-Nov-18	25-Oct-38	5,075	36,787.00	Fixed	11.9000	15.0000	84.5717	84.2484	81.9016	2,000,000
FXD1/2018/10/1		KE6000000643	26-Sept-16	29-Oct-30	3,962	71,026.55	Fixed	11.7000	14.1400	87.0851	86.2272	89.6028	2,200,000
FXD1/2020/11/1		KE6000000945	24-Aug-20	11-Aug-31	2,443	60,249.60	Fixed	13.0000	12.9000	97.2574	94.3832	90.2801	3,000,000
FXD1/2021/05/1		KE7000000324	25-Jun-21	21-May-41	5,832	60,998.35	Fixed	12.5019	13.0000	96.1887	94.9209	90.7430	3,000,000
FXD1/2021/10/1		KE7000000548	12-Apr-21	21-Mar-36	5,222	61,785.00	Fixed	12.8019	13.1500	96.4485	94.3229	89.7920	2,100,000
FXD1/2021/07/1		KE7000000537	13-Sept-21	19-Aug-42	6,466	199,742.25	Fixed	12.7319	14.5000	83.9870	80.9462	89.5429	10,000,000
FXD1/2022/14/1		KE6000000218	14-Nov-22	27-Jun-36	4,241	54,259.00	Fixed	13.9350	16.0371	81.3418	80.5377	101.1513	500,000
FXD1/2022/10/1		KE6000000322	13-Jun-22	21-May-41	5,849	70,827.50	Fixed	13.7429	15.7500	87.0812	80.4467	90.5247	1,000,000
FXD1/2022/10/1		KE6000000322	13-Jun-22	21-May-41	5,849	70,827.50	Fixed	13.7429	15.7999	86.6981	80.0637	90.5247	3,000,000
FXD1/2023/07/1		KE6000000579	15-Jun-23	15-Jun-30	2,016	213,251.65	Fixed	13.8370	14.7350	110.0101	103.2007	100.2666	1,000,000
FXD1/2023/07/1		KE6000000579	19-Jun-23	15-Jun-30	2,016	213,251.65	Fixed	13.8370	13.8500	113.1063	103.5869	100.2666	7,000,000
FXD1/2023/07/1		KE6000000579	19-Jun-23	15-Jun-30	2,016	213,251.65	Fixed	13.8370	13.7999	113.1563	103.6369	100.2666	10,000,000
FXD1/2023/17/1	(Re-opened)	KE6000000568	13-Dec-23	20-Feb-40	5,958	114,751.65	Fixed	14.3990	17.9999	80.4587	80.0427	101.5252	250,000
FXD1/2023/17/1		KE6000000568	13-Dec-23	20-Feb-40	5,958	114,751.65	Fixed	14.3990	15.4500	91.7970	94.4750	101.5252	2,000,000
FXD1/2023/17/1	(Re-opened)	KE6000000568	13-Dec-23	20-Feb-40	5,958	114,751.65	Fixed	14.3990	15.0000	95.8195	96.4970	101.5252	150,000
FXD1/2023/17/1	(Re-opened)	KE6000000568	13-Dec-23	20-Feb-40	5,958	114,751.65	Fixed	14.3990	14.0000	100.3051	102.7453	101.5252	11,000,000
FXD1/2023/17/1		KE6000000568	13-Dec-23	20-Feb-40	5,958	114,751.65	Fixed	14.3990	13.4990	106.4576	106.1351	101.5252	29,000,000
IFB1/2024/08.5/6		KE6000000618	13-Nov-23	06-May-30	1,981	186,960.68	Fixed	17.8327	14.1500	109.9163	105.7979	110.8731	600,000
IFB1/2024/08.5/6		KE6000000618	13-Nov-23	06-May-30	1,981	186,960.68	Fixed	17.8327	14.2500	109.2742	105.1558	110.8731	1,000,000
IFB1/2024/08.5/6		KE6000000618	13-Nov-23	06-May-30	1,981	186,960.68	Fixed	17.8327	14.2500	111.3842	110.2459	110.8731	1,100,000
IFB1/2024/08.5/6		KE6000000618	13-Nov-23	06-May-30	1,981	186,960.68	Fixed	17.8327	14.0000	111.9843	110.9601	110.8731	1,000,000
IFB1/2024/08.5/6		KE6000000618	13-Nov-23	06-May-30	1,981	186,960.68	Fixed	17.8327	13.7490	112.7718	111.7234	110.8731	250,000
IFB1/2024/08.5/6		KE6000000618	13-Nov-23	06-May-30	1,981	186,960.68	Fixed	17.8327	13.4399	113.6931	112.6877	110.8731	3,000,000
IFB1/2024/08.5/6		KE6000000618	13-Nov-23	06-May-30	1,981	186,960.68	Fixed	17.8327	13.3387	114.0000	112.9956	110.8731	500,000
IFB1/2024/08.5/6		KE6000000618	13-Nov-23	06-May-30	1,981	186,960.68	Fixed	17.8327	13.3300	114.0300	112.9956	110.8731	3,000,000
IFB1/2024/08.5/6		KE6000000618	13-Nov-23	06-May-30	1,981	186,960.68	Fixed	17.8327	13.1750	114.5000	113.4656	110.8731	500,000
IFB1/2024/08.5/6		KE6000000618	13-Nov-23	06-May-30	1,981	186,960.68	Fixed	17.8327	13.0100	115.0262	113.9918	110.8731	15,650,000
IFB2/2024/08.5/6		KE6000000618	19-Feb-24	06-May-30	1,981	186,960.68	Fixed	17.8327	14.0000	122.1395	116.7839	110.1605	22,000,000
IFB2/2024/08.5/6		KE6000000618	19-Feb-24	06-May-30	1,981	186,960.68	Fixed	17.8327	14.0000	122.3245	116.9695	110.1605	20,000,000
IFB2/2024/08.5/6		KE6000000618	19-Feb-24	06-May-30	1,981	186,960.68	Fixed	17.8327	13.5999	123.0487	119.7237	110.1605	1,400,000
ASSOCIATE NOTES													
RETAIL BOND													
REAL PEOPLE MEDIUM TERM NOTE													
RPR2/30.5%/BDI/GAT/13.65		KE5000003702	10-Aug-15	24-Jul-25	1,330	390.00	VARIABLE	T-B (91) + 150%				101.3167	
FAMILY BANK MEDIUM TERM NOTE													
FAMILY/FXD		KE7000000508	20-Jun-22	18-Dec-29	1916	1.00	FIXED	13.8000				100.0000	
FAMILY/VAR		KE7000000510	20-Jun-22	18-Dec-29	1916	1.00	VARIABLE	182-Day T-Bill +250bps				-	
EAAC AFRICAN BREWERIES DOMESTIC MEDIUM TERM NOTE													
EABL DMT/FXD		KE7000000669	29-Oct-21	29-Oct-26	696	11,000.00	FIXED	12.2909				94.4931	
EBRVA HERITAGE REFINANCE COMPANY MEDIUM TERM NOTE													
HRMC1/ND		KE7000000755	04-Mar-22	23-Feb-29	1,944	1,000.00	FIXED	12.9000				-	

Transaction Activity	
Today	Previous
3,676,250,000.00	**2,263,500,000.00**

Deal Activity	
Today	Previous
125	**59**

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.

FXD - Fixed Rate Treasury Bond **MTN** - Medium Term Note **VAR** - Variable Treasury Bond

FXI - Fixed Rate Treasury Bond **VTM** - Until its maturity **VTI** - Valid to next coupon issue date **CBK**- Central Bank of Kenya **IFB**- Infrastructure Bond **%**- Semi-annual

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