nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

June 14, 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													June 14, 2024
TWO YEAR BONDS													
FXD1/2022/02	(Re-opened)	KE6000008108	21-Aug-22	18-Aug-26	430	92,442.18	Fixed	16.9723				100.1087	
THREE YEAR BONDS													
FXD1/2022/03	(Re-opened)	KE7000009212	11-Apr-22	07-Apr-25	297	80,605.75	Fixed	11.7660				96.8233	
FXD1/2022/03		KE6000009762	15-May-23	11-May-26	696	76,557.06	Fixed	14.2280				95.2060	
FXD1/2024/03	(Re-opened)	KE6000006323	15-Jan-24	11-Jan-27	941	86,769.15	Fixed	16.9654	17.4400	109.4748	101.9477	102.3398	200,000,000
FIVE YEAR BONDS													
FXD2/2019/05		KE6000005796	18-Dec-19	09-Dec-24	178	44,830.50	Fixed	11.4500				96.9619	
FXD2/2020/05	(Re-opened)	KE6000006547	11-May-20	05-May-25	325	104,019.79	Fixed	11.6870				95.4135	
FXD2/2021/05	(Re-opened)	KE7000006665	15-Nov-21	09-Nov-26	878	66,075.98	Fixed	11.2770				89.2523	
FXD2/2023/05	(Re-opened)	KE6000008986	17-Jul-23	13-Jul-28	1,487	107,216.07	Fixed	16.8440				89.1966	
TEN YEAR BONDS													
FXD1/2016/10	(Re-opened)	KE6000006329	26-Aug-16	17-Aug-26	794	74,495.75	Fixed	15.0390				96.4081	
FXD1/2017/10		KE6000007327	31-Jul-17	18-Jul-27	1,130	65,974.06	Fixed	12.9660				87.2518	
FXD1/2018/10		KE6000008792	27-Aug-18	14-Aug-28	1,522	40,084.60	Fixed	12.0860				82.4275	
FXD2/2018/10	(Re-opened)	KE6000009216	17-Dec-18	04-Dec-28	1,634	63,820.20	Fixed	12.5020	17.9900	83.7040	83.5666	81.0032	115,000,000
FXD1/2019/10		KE6000009803	25-Feb-19	12-Feb-29	1,704	67,024.58	Fixed	12.4080				81.5350	
FXD2/2019/10		KE6000008877	15-Apr-19	02-Apr-29	1,753	60,725.30	Fixed	12.3000				82.1260	
FXD1/2020/10		KE6000004679	15-Aug-20	05-Aug-30	1,879	66,143.48	Fixed	11.5170				78.7028	
FXD2/2020/10		KE6000005650	25-Nov-19	12-Nov-29	1,977	89,972.66	Fixed	12.2800				82.3615	
FXD1/2022/10		KE6000006340	16-May-22	03-May-32	2,890	60,705.30	Fixed	13.6900				84.7526	
FXD1/2023/10		KE6000006432	13-Feb-23	31-Jan-33	3,153	12,886.68	Fixed	14.1010				87.4735	
FXD1/2024/10	(Re-opened)	KE6000006547	20-Mar-24	13-Mar-34	3,559	27,789.61	Fixed	16.0000				89.9808	
FIFTEEN YEAR BONDS													
FXD1/2009/15		KE4000002406	26-Oct-09	07-Oct-24	115	31,952.44	Fixed	12.5000				95.5988	
FXD1/2010/15		KE4000003550	20-Mar-10	15-Mar-25	269	27,693.90	Fixed	10.2500	17.1900	98.0160	95.3439	89.1625	1,000,000,000
FXD2/2010/15	(Re-opened)	KE2000001559	25-Nov-10	09-Dec-25	540	25,199.80	Fixed	9.0000				88.8808	
FXD1/2012/15		KE4000006875	24-Sep-12	06-Sep-27	1,179	90,939.90	Fixed	11.0000				84.5760	
FXD1/2013/15	(Re-opened)	KE4000007955	25-Feb-13	07-Feb-28	1,333	62,475.26	Fixed	11.2500				86.1752	
FXD2/2013/15	(Re-opened)	KE4000008968	29-Apr-13	10-Apr-28	1,396	70,889.78	Fixed	12.0000				85.2898	
FXD1/2014/15		KE6000006432	28-May-14	19-May-29	1,771	76,391.65	Fixed	13.4900	13.4900	96.7964	95.4876	85.1976	77,000,000
FXD2/2014/15	(Re-opened)	KE6000008870	28-Oct-14	18-Oct-29	1,898	33,411.70	Fixed	12.7680				85.4125	
FXD1/2015/15		KE6000006424	26-Jan-15	16-Jan-30	2,046	79,096.95	Fixed	12.8170	15.9000	92.0898	90.9735	86.5062	245,000,000
FXD2/2015/15		KE6000007104	13-May-15	24-Jul-30	2,071	81,644.75	Fixed	12.7540				84.9306	
FXD3/2015/15		KE6000007329	29-Jul-15	19-Jul-30	2,078	53,019.80	Fixed	12.3400				82.7618	
FXD1/2020/15	(Re-opened)	KE6000007215	05-Feb-20	05-Feb-35	3,608	73,136.30	Fixed	12.7900				89.1193	
FXD1/2022/15	(Re-opened)	KE7000009525	25-Apr-22	06-Apr-37	4,679	68,387.70	Fixed	13.9420				89.0271	
TWENTY YEAR BOND													
FXD1/2008/20		KE1000001493	30-Jun-08	05-Jun-28	1,452	55,432.08	Fixed	13.7930				89.0991	
FXD1/2011/20	(Re-opened)	KE2000002176	20-May-11	09-May-31	2,518	37,029.40	Fixed	10.0000				78.6727	
FXD1/2012/20		KE4000008948	26-Nov-12	01-Nov-32	3,160	87,065.65	Fixed	12.0000				82.1969	
FXD1/2013/20		KE5000006645	28-Sep-18	01-Sep-38	4,462	12,791.20	Fixed	14.0000	13.8500	104.1994	100.8148	91.5544	200,000,000
FXD2/2013/20		KE5000008325	26-Mar-19	01-Mar-39	4,938	94,515.60	Fixed	13.2000				85.1165	
FXD2/2014/20		KE5000009605	30-Jul-15	05-Jul-35	3,134	89,196.60	Fixed	13.2000				85.1122	
FXD1/2019/20		KE5000009984	15-Apr-19	21-Mar-39	4,393	83,350.00	Fixed	12.8730				84.1219	
FXD1/2021/20		KE7000005215	16-Aug-21	22-Jul-41	6,247	75,984.00	Fixed	13.4440				87.7016	
TWENTY FIVE YEAR BOND													
FXD1/2013/25	(Re-opened)	KE4000003080	28-Jun-13	28-May-38	4,906	20,192.50	Fixed	11.2930				72.4741	
FXD1/2016/25		KE5000008648	25-Jun-16	28-May-42	6,818	94,328.70	Fixed	13.4000				86.9069	
FXD1/2017/25	(Re-opened)	KE7000003622	13-May-21	09-Apr-46	7,905	90,600.00	Fixed	13.9240				89.7339	
FXD1/2022/25	(Re-opened)	KE6000009093	24-Oct-22	23-Sep-47	8,501	20,773.50	Fixed	14.1880				90.6039	
THIRTY YEAR BOND													
SDB 1/2013/30	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	6,065	28,144.75	Fixed	12.0000				90.8334	
INFRASTRUCTURE BONDS													
IFB1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	458	10,060.21	Fixed	11.0000				94.9665	
IFB1/2014/12Yr		KE4000001159	27-Oct-15	12-Oct-26	850	19,601.48	Fixed	11.0000				95.6895	
IFB1/2015Bn		KE5000004100	14-Dec-15	02-Dec-24	171	8,596.50	Fixed	11.0000				96.8417	
IFB1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	1,037	33,486.50	Fixed	11.0000				89.5453	
IFB1/2016Bnr		KE5000004654	23-May-16	12-May-25	332	19,925.79	Fixed	12.5000				96.9163	
IFB1/2016/10Yr		KE5000006655	24-Oct-16	08-Oct-31	2,675	30,004.70	Fixed	12.0000				96.1525	
IFB1/2017Yr		KE5000007988	27-Mar-17	18-Mar-24	157	21,262.28	Fixed	12.5000				98.2142	
IFB1/2017/12Yr		KE5000008985	27-Feb-17	12-Feb-29	1,704	11,452.95	Fixed	12.5000				99.0804	
IFB1/2018/15Yr		KE5000009983	29-Jan-18	15-Jan-33	3,132	41,184.80	Fixed	12.5000				89.3785	
IFB1/2018/22Yr		KE5000009109	19-Nov-18	25-Oct-40	5,246	36,787.50	Fixed	11.8000				91.5016	
IFB1/2018/18Yr		KE6000005543	28-Oct-18	08-Oct-35	4,133	71,026.55	Fixed	11.7500				82.5700	
IFB1/2019/20Yr		KE5000000750	25-Mar-19	22-Feb-44	7,132	16,826.65	Fixed	12.2000				89.1910	
IFB1/2020/8Yr		KE6000009653	03-Jun-20	25-May-28	710	10,252.00	Fixed	10.2000				89.6895	
IFB1/2020/15Yr		KE6000004630	15-Apr-20	02-Apr-35	3,753	116,460.40	Fixed	10.8500				90.3323	
IFB1/2020/17Yr		KE6000009545	24-Aug-20	11-Aug-31	2,614	80,249.60	Fixed	10.9000				101.0027	
IFB1/2021/10Yr		KE7000002241	25-Jan-21	05-Jan-37	4,598	80,968.35	Fixed	12.2070				101.3941	
IFB1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	5,393	81,785.60	Fixed	12.6670				100.8583	
IFB1/2022/17Yr		KE7000005327	13-Sep-21	18-Aug-42	6,639	136,742.20	Fixed	12.7370				98.4332	
IFB1/2022/18Yr		KE6000003222	13-Jun-22	21-May-40	5,820	79,827.50	Fixed	13.7430				91.1724	
IFB1/2022/7Yr		KE7000007767	21-Feb-22	28-Jan-41	6,072	96,377.05	Fixed	12.9600				106.9010	
IFB1/2022/14Yr		KE6000006218	14-Nov-22	27-Oct-36	4,518	94,258.60	Fixed	13.9380				102.2063	
IFB1/2022/8Yr		KE6000005525	05-Dec-22	27-Nov-28	1,627	69,424.35	Fixed	13.2150				95.6702	
IFB1/2023/14Yr		KE6000006218	14-Nov-22	27-Oct-36	4,518	94,258.60	Fixed	13.9380				102.2063	
IFB1/2023/15Yr		KE6000006328	14-Nov-22	27-Oct-37	4,883	79,827.50	Fixed	13.7430				91.1724	
IFB1/2023/17Yr	(Re-opened)	KE6000005549	13-Mar-23	20-Feb-40	5,720	68,196.50	Fixed	14.3090				103.9314	
IFB1/2023/17Yr	(Re-opened)	KE6000005549	13-Mar-23	20-Feb-40	5,720	68,196.50	Fixed	14.3090				103.9314	
IFB1/2023/17Yr	(Re-opened)	KE6000005549	13-Mar-23	20-Feb-40	5,720	68,196.50	Fixed	14.3090				103.9314	
IFB1/2023/17Yr	(Re-opened)	KE6000005549	13-Mar-23	20-Feb-40	5,720	68,196.50	Fixed	14.3090				103.9314	
IFB1/2023/17Yr	(Re-opened)	KE6000005549	13-Mar-23	20-Feb-40	5,720	68,196.50	Fixed	14.3090	14.2544	104.5000	100.7420	103.9314	2,500,000
IFB1/2023/17Yr	(Re-opened)	KE6000005549	13-Mar-23	20-Feb-40	5,720	68,196.50	Fixed	14.3090	13.6168	106.0017	102.1437	103.9314	1,460,000
IFB1/2023L.Eth		KE6000009216	13-Nov-23	06-May-30	2,152	112,752.06	Fixed	17.0327	17.9400	102.6382	101.0617	106.7939	100,000
IFB1/2023L.Eth		KE6000009216	13-Nov-23	06-May-30	2,152	112,752.06	Fixed	17.0327	16.6500	105.2369	103.6604	106.7939	10,000,000
IFB1/2023L.Eth		KE6000009216	13-Nov-23	06-May-30	2,152	112,752.06	Fixed	17.0327	16.3000	106.2852	104.7087	106.7939	20,000,000
IFB1/2023L.Eth		KE6000009216	13-Nov-23	06-May-30	2,152	112,752.06	Fixed	17.0327	16.1100	106.8607	105.2842	106.7939	1,460,000
IFB1/2023L.Eth		KE6000009216	13-Nov-23	06-May-30	2,152	112,752.06	Fixed	17.0327	15.9681	107.4000	106.0235	106.7939	1,800,000
IFB1/2023L.Eth		KE6000009216	13-Nov-23	06-May-30	2,152	112,752.06	Fixed	17.0327	15.7382	108.0000	106.4735	106.7939	500,000
IFB1/2023L.Eth		KE6000009216	13-Nov-23	06-May-30	2,152	112,752.06	Fixed	17.0327	15.7000	108.0582	106.4735	106.7939	50,000
IFB1/2023L.Eth		KE6000009216	13-Nov-23	06-May-30	2,152	112,752.06	Fixed	17.0327	15.5200	108.3500	106.7653	106.7939	11,000,000
IFB1/2023L.Eth		KE6000009216	13-Nov-23	06-May-30	2,152	112,752.06	Fixed	17.0327	15.3296	108.6900	107.0738	106.7939	1,550,000
IFB1/2023L.Eth		KE6000009216	13-Nov-23	06-May-30	2,152	112,752.06	Fixed	17.0327	15.3143	108.6946	107.1181	106.7939	1,500,000
IFB1/2024B.Eth		KE6000006430	19-Feb-24	09-Aug-32	2,978	240,957.57	Fixed	18.4637	17.5800	109.0711	103.1880	105.7974	50,000
IFB1/2024B.Eth		KE6000006430	19-Feb-24	09-Aug-32	2,978	240,957.57	Fixed	18.4637	17.5000	109.2995	103.4125	105.7974	9,500,000
IFB1/2024B.Eth		KE6000006430	19-Feb-24	09-Aug-32	2,978	240,957.57	Fixed	18.4637	16.7500	112.9620	106.8785	105.7974	29,400,000
IFB1/2024B.Eth		KE6000006430	19-Feb-24	09-Aug-32	2,978	240,957.57	Fixed	18.4637	16.6800	112.6882	106.6751	105.7974	480,000
IFB1/2024B.Eth		KE6000006430	19-Feb-24	09-Aug-32	2,978	240,957.57	Fixed	18.4637	16.6600	112.7550	106.8719	105.7974	4,450,000
IFB1/2024B.Eth		KE6000006430	19-Feb-24	09-Aug-32	2,978	240,957.57	Fixed	18.4637	16.6000	112.7550	106.6951	105.7974	1,000,000
IFB1/2024B.Eth		KE6000006430	19-Feb-24	09-Aug-32	2,978	240,957.57	Fixed	18.4637	16.6000	112.7550	106.8719	105.7974	2,000,000
IFB1/2024B.Eth		KE6000006430	19-Feb-24	09-Aug-32	2,978	240,957.57	Fixed	18.4637	16.5900	112.9523	107.0692	105.7974	7,600,000
IFB1/2024B.Eth		KE6000006430	19-Feb-24	09-Aug-32	2,978	240,957.57	Fixed	18.4637	16.4900	113.6628	106.8660	105.7974	200,000
IFB1/2024B.Eth		KE6000006430	19-Feb-24	09-Aug-32	2,978	240,957.57	Fixed	18.4637	16.4124	113.4983	107.0192	105.7974	500,000
IFB1/2024B.Eth		KE6000006430	19-Feb-24	09-Aug-32	2,978	240,957.57	Fixed	18.4637	16.1700	114.4704	108.5873	105.7974	3,000,000
IFB1/2024B.Eth		KE6000006430	19-Feb-24	09-Aug-32	2,978	240,957.57	Fixed	18.4637	16.1100	114.7131	108.8300	105.7974	12,100,000
IFB1/2024B.Eth		KE6000006430	19-Feb-24	09-Aug-32	2,978	240,957.57	Fixed	18.4637	16.1000	114.7536	108.8705	105.7974	500,000
IFB1/2024B.Eth		KE6000006430	19-Feb-24	09-Aug-32	2,978	240,957.57	Fixed	18.4637	16.0359	115.0139	109.1308	105.7974	1,500,000
IFB1/2024B.Eth		KE6000006430	19-Feb-24	09-Aug-32	2,978	240,957.57	Fixed	18.4637	16.0000	115.1601	109.2770	105.7974	5,100,000
IFB1/2024B.Eth		KE6000006430	19-Feb-24	09-Aug-32	2,978	240,957.57	Fixed	18.4637	15.9119	115.5204	109.6373	105.7974	2,500,000
IFB1/2024B.Eth		KE6000006430	19-Feb-24	09-Aug-32	2,978	240,957.57	Fixed	18.4637	15.9000	115.5680	109.6849	105.7974	4,100,000
CORPORATE BONDS													
SEAL FIXED 1 MEDIUM TERM NOTE													
RFBD.BD.06/09/18.0046.13.68		KE5000002096	10-Aug-18	28-Feb-25	200	267.10	VARIABLE	T.B (91) + 1.00%				90.0000	
RFBD.BD.03/09/20.0041.13.68		KE5000003192	10-Aug-15	24-Jul-26	1,501	1,000.00	VARIABLE	T.B (91) + 1.00%				101.0187	
ACORN IMPETUS BOND MEDIUM TERM NOTE													
ACORN I FXD		KE6000007593	08-Nov-19	08-Nov-24	147	1,865.90	FIXED	12.2500				100.1794	
FAMILY BANK MEDIUM TERM NOTE													
FAMILY FXD		KE7000008986	26-Jun-21	18-Dec-26	917	3,000.00	FIXED	13.0000				100.0000	
FAMILY FLR		KE7000008185	25-Jun-21	18-Dec-26	917	1.00	VARIABLE	182-Day T-Bill +250bps					
EAST AFRICAN BREWERIES DOMESTIC MEDIUM TERM NOTE													
EABL DMT FXD		KE7000008540	20-Oct-21	29-Oct-26	867	11,000.00	FIXED	12.2500				100.1111	
KENYA MORTGAGE REFINANCE COMPANY MEDIUM TERM NOTE													
KMRC FXD		KE7000007790	04-Mar-22	23-Feb-26	1,715	1,400.00	FIXED	12.5000				-	

Turnover in Bonds	
Today	Previous
4,494,053,000	3,091,850,000

Total Deals	
Today	Previous
132	122

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.

NOTE:

FXD =Fixedrate Bond / **MTN** = 17 months 91 days notes Monitor Interest / **MTN** =Medium Term Note/

FXD: 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 connection with the information