nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

November 5, 2024

Issue No.		ISIN CODE	Listed Date	Maturity Date	Days to Maturity	Outstanding Value in millions	Coupon Rate	Coupon (%)	Traded Yield (%)	Dirty Price (%)	Clean Price (%)	Previous Price (%)	Traded Value (kshs)
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 BILLION													November 5, 2024
TWO YEAR BONDS													
FXD1/2022/02	(Re-opened)	KE6000000079	21-Aug-22	19-Aug-25	286	54 724.28	Fixed	10.9722	16.8929	103.6369	100.0000	99.8451	170,000,000
THREE YEAR BONDS													
FXD1/2022/03	(Re-opened)	KE7000000072	11-Apr-22	07-Apr-25	152	80,685.75	Fixed	11.7660				97.4158	
FXD1/2022/03		KE6000000062	15-May-21	11-May-25	192	76,537.95	Fixed	14.2250				91.9804	
FXD1/2024/03	(Re-opened)	KE6000000223	14-Jan-24	11-Jan-27	797	92,995.62	Fixed	18.3934				102.8325	
FIVE YEAR BONDS													
FXD2/2019/05		KE6000000184	16-Dec-19	09-Dec-24	34	44,832.58	Fixed	11.4625				99.3397	
FXD2/2020/05	(Re-opened)	KE6000000195	13-Nov-20	09-Nov-24	30	44,832.58	Fixed	11.0000	16.4080	98.5670	98.2749	98.6000	1,000,000,000
FXD2/2021/05	(Re-opened)	KE7000000054	13-Dec-21	09-Nov-24	134	80,575.95	Fixed	11.2710				93.8953	
FXD2/2022/05	(Re-opened)	KE6000000098	17-Jun-22	15-Jun-26	1,343	141,883.98	Fixed	10.8440	16.0080	101.4381	102.2991	101.2963	170,000,000
TEN YEAR BONDS													
FXD3/2018/10	(Re-opened)	KE6000000029	29-Aug-18	17-Aug-28	650	102,921.98	Fixed	13.0350	16.5000	102.4981	99.2355	98.0842	190,000,000
FXD1/2017/10		KE6000000127	31-Jul-17	19-Jul-27	596	85,974.98	Fixed	12.9600	16.0000	96.0330	92.2591	92.8500	380,150,000
FXD1/2017/10		KE6000000127	31-Jul-17	19-Jul-27	596	85,974.98	Fixed	12.9600	16.1000	97.0868	93.2750	92.8900	230,000,000
FXD1/2018/10		KE6000000152	31-Aug-18	14-Aug-28	1,315	45,084.55	Fixed	12.8800				85.1340	
FXD1/2018/10	(Re-opened)	KE6000000178	11-Dec-18	04-Dec-28	1,490	63,820.28	Fixed	12.9020				89.1708	
FXD1/2019/10		KE6000000203	27-Feb-19	12-Feb-29	1,530	87,524.05	Fixed	12.4200				83.3267	
FXD1/2019/10		KE6000000217	16-Apr-19	02-Apr-29	1,609	90,729.38	Fixed	12.3010				90.9837	
FXD1/2019/10		KE6000000225	10-Aug-19	06-Aug-29	1,731	80,743.45	Fixed	11.5110				73.9809	
FXD1/2019/10		KE6000000268	25-Nov-19	13-Nov-29	1,833	89,972.89	Fixed	12.2800				82.2359	
FXD1/2022/10	(Re-opened)	KE6000000187	10-Feb-21	21-Jan-32	2,909	20,387.06	Fixed	12.7000	16.0000	90.7595	89.2370	89.5000	92,500,000
FXD1/2022/10		KE6000000420	10-Feb-22	21-Jan-32	3,909	20,387.06	Fixed	14.1610	16.9000	99.3426	92.0381	89.9238	990,000,000
FXD1/2022/10	(Re-opened)	KE6000000547	25-Mar-24	13-Mar-34	3,415	45,157.13	Fixed	15.0000				102.3951	
FIFTEEN YEAR BONDS													
FXD1/2018/15		KE4000000050	29-Mar-18	13-Mar-33	125	27,893.38	Fixed	13.2000				96.4617	
FXD1/2018/15	(Re-opened)	KE4000000168	26-Apr-18	08-Dec-33	298	20,186.60	Fixed	9.8000				89.9672	
FXD1/2021/15		KE4000000075	24-Sep-21	06-Sep-37	1,555	50,930.00	Fixed	11.8000				80.4516	
FXD1/2021/15	(Re-opened)	KE4000000186	22-Feb-23	07-Feb-38	1,189	63,472.26	Fixed	11.2000				84.4732	
FXD1/2021/15	(Re-opened)	KE4000000306	20-Apr-23	16-Apr-38	1,252	70,899.75	Fixed	12.0000				87.2222	
FXD1/2022/15		KE4000000182	29-May-22	09-May-37	3,101	76,351.98	Fixed	12.8000				83.9789	
FXD1/2023/15	(Re-opened)	KE4000000079	22-Oct-18	03-Oct-33	3,254	33,411.78	Fixed	12.7000				85.4125	
FXD1/2023/15		KE4000000418	26-Jan-23	05-Jan-38	3,352	79,096.99	Fixed	12.8010				96.0925	
FXD1/2023/15		KE4000000414	13-May-19	24-Apr-34	3,457	81,944.75	Fixed	12.7340				84.8306	
FXD1/2023/15		KE4000000128	28-Jul-23	10-Jul-38	3,634	93,919.97	Fixed	12.9410				96.1101	
FXD1/2023/15	(Re-opened)	KE4000000214	25-Feb-20	05-Feb-35	3,744	73,138.30	Fixed	12.7000				76.5812	
FXD1/2023/15	(Re-opened)	KE4000000294	26-Apr-21	06-Apr-36	4,018	68,387.73	Fixed	13.9420				88.9600	
THIRTY YEAR BOND													
FXD2/2008/30	(Re-opened)	KE0100001492	30-Jun-08	09-Jun-38	1,209	98,496.73	Fixed	13.7500				89.3867	
FXD2/2009/30	(Re-opened)	KE0100001278	30-May-11	05-May-41	2,373	37,026.48	Fixed	10.6000				70.3507	
FXD2/2012/30		KE0100001049	26-Nov-12	01-Nov-42	3,160	87,289.98	Fixed	12.0000				79.8765	
FXD2/2013/30		KE0100000543	20-Sep-13	01-Sep-43	4,316	20,472.32	Fixed	14.0000				91.8203	
FXD2/2014/30		KE0100000326	28-Mar-18	01-Mar-38	4,864	94,315.68	Fixed	12.2000				88.5881	
FXD2/2015/30		KE7000000025	30-Jul-15	05-Jul-50	4,900	85,189.00	Fixed	13.2000				85.4709	
FXD2/2016/30		KE0100000984	16-Apr-19	21-Mar-39	5,249	83,260.00	Fixed	12.8700				84.9465	
FXD2/2021/30		KE7000000219	15-Aug-21	22-Jul-51	9,105	75,984.00	Fixed	13.4440				85.1856	
THIRTY FIVE YEAR BOND													
FXD3/2018/35	(Re-opened)	KE0000000389	20-Jun-18	09-May-55	3,890	20,160.98	Fixed	11.2900				72.4741	
FXD1/2019/35		KE0000000528	24-Jun-19	29-May-54	8,775	94,326.73	Fixed	12.4000				84.9315	
FXD1/2020/35	(Re-opened)	KE0100000302	10-May-21	08-Apr-56	7,835	90,060.00	Fixed	13.9240				81.2096	
FXD1/2020/35	(Re-opened)	KE0000000293	24-Oct-22	23-Sep-57	8,351	20,273.58	Fixed	14.1880				88.6307	
THIRTY YEAR BOND													
IFB1/2021/30	(Re-opened)	KE2000003139	20-Feb-21	21-Jan-51	5,921	28,144.78	Fixed	12.0000				90.8334	
INFRASTRUCTURE BONDS													
IFB2/2013/25		KE5000000118	30-Sep-13	19-Sep-38	314	16,960.21	Fixed	11.8000				94.9865	
IFB2/2014/12Yr		KE5000000119	27-Oct-14	13-Oct-26	308	16,831.48	Fixed	11.8000				97.3219	
IFB2/2018/9Yr		KE5000000138	14-Dec-18	02-Dec-28	27	8,988.67	Fixed	11.8000				96.8417	
IFB2/2015/12Yr		KE5000000136	17-Mar-15	03-Mar-27	163	10,485.78	Fixed	11.8000				95.7417	
IFB2/2018/9Yr		KE5000000154	26-Mar-19	14-Mar-28	133	10,000.00	Fixed	12.0000				97.0410	
IFB2/2019/10Yr		KE5000000209	24-Oct-19	06-Oct-31	2,335	33,304.73	Fixed	12.0000				92.6333	
IFB2/2021/10Yr		KE5000000168	27-Nov-17	18-Nov-28	13	21,262.25	Fixed	12.9000				99.7551	
IFB2/2017/12Yr		KE5000000260	27-Feb-17	12-Feb-29	1,350	11,452.35	Fixed	12.9000				93.9804	
IFB2/2018/12Yr		KE5000000293	29-Jan-18	15-Jan-31	2,998	41,184.80	Fixed	12.9000				96.6117	
IFB2/2018/20Yr		KE5000000139	13-Nov-18	25-Oct-38	5,102	36,767.38	Fixed	11.9000				91.5016	
IFB2/2018/15Yr		KE5000000443	26-Oct-18	08-Oct-33	3,989	71,026.56	Fixed	11.7500				92.9153	
IFB2/2019/20Yr		KE5000000755	30-Jul-19	22-Feb-44	7,249	16,520.05	Fixed	12.2000				93.3704	
IFB2/2020/8Yr		KE5000000833	03-Jun-20	29-May-28	998	10,292.00	Fixed	10.2000				88.6893	
IFB2/2020/6Yr		KE5000000838	15-Apr-20	02-Apr-26	1,609	110,460.44	Fixed	10.8000				90.4011	
IFB2/2021/7Yr		KE5000000946	24-Aug-20	11-Aug-27	2,470	90,249.60	Fixed	10.9000				90.2667	
IFB2/2021/24		KE5000001224	20-Jan-21	05-Jan-37	4,444	80,200.25	Fixed	12.0770				93.5760	
IFB2/2021/8Yr		KE5000001048	12-Apr-21	01-Mar-29	3,249	61,790.90	Fixed	12.8970				86.7930	
IFB2/2021/7Yr		KE5000001132	13-Jun-21	29-May-28	2,859	180,900.00	Fixed	12.9000				109.6052	
IFB2/2021/5Yr		KE5000001232	13-Jun-21	21-May-26	1,879	79,821.65	Fixed	12.7420				99.5267	
IFB2/2022/10Yr		KE7000001077	21-Feb-22	28-Jan-41	5,935	95,377.55	Fixed	12.9010				105.7625	
IFB2/2022/8Yr		KE5000001278	13-Dec-22	27-Oct-30	4,379	94,208.65	Fixed	13.8980				101.1615	
IFB2/2022/5Yr		KE5000001325	05-Dec-22	27-Nov-26	1,483	50,424.35	Fixed	13.2110				95.5702	
IFB2/2023/17Yr	(Re-opened)	KE5000001548	13-Mar-23	20-Feb-40	5,885	114,751.05	Fixed	14.3990	16.6860	96.9195	93.2817	96.2910	126,000,000
IFB2/2023/17Yr	(Re-opened)	KE5000001548	13-Mar-23	20-Feb-40	5,585	114,751.05	Fixed	14.3990	14.9950	90.5262	87.2744	90.2910	390,000,000
IFB2/2023/17Yr	(Re-opened)	KE5000001548	13-Mar-23	20-Feb-40	5,885	114,751.05	Fixed	14.3990	14.7800	100.1988	97.6663	99.2910	150,000,000
IFB2/2023/17Yr	(Re-opened)	KE5000001548	13-Mar-23	20-Feb-40	5,585	114,751.05	Fixed	14.3990	14.7324	100.4163	98.1555	99.2910	190,000,000
IFB2/2023/17Yr	(Re-opened)	KE5000001548	13-Mar-23	20-Feb-40	5,885	114,751.05	Fixed	14.3990	14.6500	102.7867	99.9609	99.2910	190,000,000
IFB2/2023/17Yr	(Re-opened)	KE5000001548	13-Mar-23	20-Feb-40	5,585	114,751.05	Fixed	14.3990	14.2000	103.2940	101.3461	99.2910	250,000,000
IFB2/2023/17Yr	(Re-opened)	KE5000001548	13-Mar-23	20-Feb-40	5,885	114,751.05	Fixed	14.3990	13.9900	104.4968	102.4910	99.2910	99,000,000
IFB2/2023/7Yr		KE5000001679	16-Jun-23	01-Jun-30	2,243	210,251.60	Fixed	15.8370	15.2000	114.1963	108.8016	108.5051	190,000,000
IFB2/2024/8.5Yr		KE5000001738	13-Dec-23	08-May-32	2,858	180,900.00	Fixed	12.9327				109.6052	
IFB2/2024/8.5Yr		KE5000001738	19-Feb-24	08-May-32	2,834	240,957.57	Fixed	16.4607	14.5000	117.1354	113.2077	113.9497	380,000,000
IFB2/2024/8.5Yr		KE5000001738	19-Feb-24	08-May-32	2,834	240,957.57	Fixed	16.4607	14.9000	117.2742	113.3206	113.9497	380,000,000
IFB2/2024/8.5Yr		KE5000001738	19-Feb-24	08-May-32	2,834	240,957.57	Fixed	16.4607	14.5750	117.3800	113.4243	113.9497	150,000,000
IFB2/2024/8.5Yr		KE5000001738	19-Feb-24	08-May-32	2,834	240,957.57	Fixed	16.4607	14.8611	117.4277	113.4800	113.9497	280,000,000
IFB2/2024/8.5Yr		KE5000001738	19-Feb-24	08-May-32	2,834	240,957.57	Fixed	16.4607	14.5000	117.5831	113.7364	113.9497	500,000,000
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION													
FXD1/2020/01	(Re-opened)	KE6000000047	11-Mar-20	09-Mar-25	181	154,918.73	Fixed	11.8819	16.0000	96.0304	95.3533	91.5345	4,000,000
FXD1/2021/03Yr	(Re-opened)	KE2000001178	30-May-11	09-May-31	2,372	37,029.08	Fixed	10.0000	16.6000	79.1342	74.2993	70.3507	50,000
FXD1/2024/03		KE6000000043	26-Sep-19	01-Sep-36	4,219	20,472.32	Fixed	14.0000	16.7586	81.8462	80.9231	81.8203	3,090,000
FXD1/2021/05Yr		KE6000000219	16-Aug-21	22-Jul-51	9,105	75,984.00	Fixed	13.4440	16.5076	85.8123	83.6729	85.1856	1,000,000
FXD1/2018/05Yr		KE5000000139	13-Nov-18	25-Oct-38	5,102	36,767.38	Fixed	11.8000	14.7500	94.1862	89.3352	91.5016	34,685,000
FXD1/2018/15Yr		KE5000000443	26-Oct-18	08-Oct-33	3,989	71,026.56	Fixed	11.7500	14.7382	96.6716	95.1874	92.9153	30,000,000
FXD1/2018/15Yr		KE5000000443	26-Oct-18	08-Oct-33	3,989	71,026.56	Fixed	11.7500	14.7500	96.8099	95.3457	92.9153	30,000,000
FXD1/2018/15Yr		KE5000000443	26-Oct-18	08-Oct-33	3,989	71,026.56	Fixed	11.7500	14.5308	97.6489	96.5853	92.9153	30,000,000
FXD1/2019/20Yr		KE5000000755	30-Jul-19	22-Feb-44	7,249	16,520.05	Fixed	12.2000	15.4000	94.0290	92.2038	93.3704	190,000
FXD1/2020/06Yr		KE5000000838	15-Apr-20	02-Apr-26	1,609	110,460.44	Fixed	10.8000	15.2000	98.6000	97.2000	90.4011	1,000,000
FXD1/2021/05Yr		KE7000001548	13-Apr-21	21-Mar-30	3,249	61,790.90	Fixed	12.8010	16.2022	90.0600	83.9868	86.7930	1,090,000
FXD1/2021/05Yr		KE7000001548	13-Apr-21	21-Mar-30	3,249	61,790.90	Fixed	12.8010	16.5898	91.7900	86.7808	86.7930	190,000
FXD1/2021/05Yr		KE7000001548	13-Apr-21	21-Mar-30	3,249	61,790.90	Fixed	12.8010	15.5000	97.8351	86.8670	86.7930	1,790,000
FXD1/2021/07Yr		KE7000001537	13-Dec-21	18-Aug-42	6,495	190,742.20	Fixed	12.7370	14.0029	99.0000	93.5865	95.5429	190,000
FXD1/2022/04Yr		KE6000000278	14-Nov-22	27-Oct-26	1,374	94,208.65	Fixed	13.8980	15.6000	98.1283	91.3870	101.1615	190,000
FXD1/2022/10Yr		KE6000000278	14-Nov-22	27-Oct-26	1,374	94,208.65	Fixed	13.8980	16.5800	100.4192	93.6799	101.1615	380,000
FXD1/2022/04Yr		KE6000000278	14-Nov-22	27-Oct-26	1,374	94,208.65	Fixed	13.8980	14.3800	104.7863	97.9860	101.1615	990,000
FXD1/2022/18Yr		KE6000000322	13-Jan-23	21-May-40	5,676	79,827.58	Fixed	13.7420	16.2908	96.0306	92.4462	96.5247	90,000
FXD1/2023/17Yr		KE5000001679	16-Jun-23	01-Jun-30	2,243	210,251.60	Fixed	15.8370	16.4000	101.3537	101.2190	108.5051	490,000
FXD1/2023/7Yr		KE5000001679	16-Jun-23	01-Jun-30	2,243	210,251.60	Fixed	15.8370	14.6164	110.0000	103.8863	108.5051	580,000
FXD1/2023/17Yr	(Re-opened)	KE5000001548	13-Mar-23	20-Feb-40	5,585	114,751.05	Fixed	14.3990	15.1200	95.2840	93.1352	93.2910	45,000,000
FXD1/2023/17Yr	(Re-opened)	KE5000001548	13-Mar-23	20-Feb-40	5,885	114,751.05	Fixed	14.3990	16.0000	99.0984	96.7540	99.2910	1,090,000
FXD1/2024/08.5Yr		KE5000001738	13-Dec-23	08-May-32	2,858	180,900.00	Fixed	12.9327	14.5000	117.4277	113.4800	109.6052	4,000,000
FXD1/2024/08.5Yr		KE5000001738	13-Dec-23	08-May-32	2,858	180,900.00	Fixed	12.9327	14.6000	116.6425	108.9729	109.6052	2,090,000
FXD1/2024/08.5Yr		KE5000001738	13-Dec-23	08-May-32	2,858	180,900.00	Fixed	12.9327	14.5758	116.9899	109.3993	109.6052	1,500,000
FXD1/2024/08.5Yr		KE5000001738	13-Dec-23	08-May-32	2,858	180,900.00	Fixed	12.9327	14.5860	118.7957	109.7957	109.6052	27,000,000
FXD1/2024/08.5Yr		KE5000001738	13-Dec-23	08-May-32	2,858	180,900.00	Fixed	12.9327	14.0400	119.0861	111.0193	109.6052	2,090,000
FXD1/2024/08.5Yr		KE5000001738	13-Dec-23	08-May-32	2,858	180,900.00	Fixed	12.9327	13.8500	120.2730	111.6822	109.6052	90,000
FXD1/2024/08.5Yr		KE5000001738	13-Dec-23	08-May-32	2,858	180,900.00	Fixed	12.9327	13.8000	122.4271	113.7563	109.6052	2,090,000
FXD1/2024/08.5Yr		KE5000001738	19-Feb-24	08-May-32	2,834	240,957.57	Fixed	16.4607	16.0481	116.6772	112.7215	113.9497	7,790,000
FXD1/2024/08.5Yr		KE5000001738	19-Feb-24	08-May-32	2,834	240,957.57	Fixed	16.4607	15.0000	116.9620	112.9571	113.9497	1,790,000
FXD1/2024/08.5Yr		KE5000001738	19-Feb-24	08-May-32	2,834	240,957.57	Fixed	16.4607	14.7110	118.0642	114.0878	113.9497	38,390,000
FXD1/2024/08.5Yr		KE5000001738	19-Feb-24	08-May-32	2,834	240,957.57	Fixed	16.4607	14.6500	118.3201	114.3844	113.9497	4,790,000
FXD1/2024/08.5Yr		KE5000001738	19-Feb-24	08-May-32	2,834	240,957.57	Fixed	16.4607	14.6109	118.4867	114.5250	113.9497	28,590,000
FXD1/2024/08.5Yr		KE5000001738	19-Feb-24	08-May-32	2,834	240,957.57	Fixed	16.4607	14.5000	118.9534	114.9877	113.9497	2,090,000
CORPORATE BONDS													
REAL PEOPLE MEDIUM TERM NOTE													
REAL BS 2018 SERIES A		KE5000003152	10-Aug-18	24-Jul-28	1,357	390.00	VARIABLE	T-B (91) + 1.00%				101.3167	
FAMILY BANK MEDIUM TERM NOTE													
FAMILY B.S.8		KE7000000095	20-Jun-21	18-Dec-26	773	3,989.08	FIXED	12.0000				100.0000	
FAMILY B.S.8		KE7000000103	20-Jun-21	18-Dec-26	773	1.00	VARIABLE	182-Day T-Bill +300bps				-	
EAST AFRICAN BREWERIES DOMESTIC MEDIUM TERM NOTE													
EAB. DMT 2 BD		KE7000000689	29-Oct-21	29-Oct-26	722	11,000.00	FIXED	12.2000				100.1111	
SIDIAN MORTGAGE REFINANCE COMPANY MEDIUM TERM NOTE													
SMRC I BD		KE7000000796	04-Mar-22	23-Feb-26	1,371	1,000.00	FIXED	12.8000				-	

Turnover in Bonds	
Today	Previous
6,281,500,000.00	**8,012,500,000.00**

Total Deals	
Today	Previous
70	**146**

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.

FR: Floating Rate Treasury Bond **TBR**: TT stands for Tax free Infrastructure Bond **WFN**: Wholesale Fixed Note
FXD: Fixed Rate Treasury Bond **VTR**: VAR is variable rate **CBK**: Central Bank of Kenya **IFB**: Infrastructure Bond **S**: Sustainable

The accuracy of any kind, implied, express or statutory is given in conjunction with the information.