nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

November 15, 2024

Issue No.	ISIN CODE	Issue Date	Maturity Date	Days to Maturity	Coupon Value in millions	Coupon Rate (%)	Coupon (%)	Traded Yield (%)	Dirty Price (%)	Clean Price (%)	Previous Price (%)	Traded Value (ksha)
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 BILLION												November 15, 2024
TWO YEAR BONDS												
KES1202200	(Re-opened)	KE000000B198	21-Aug-22	19-Aug-25	279	94 724.28	Fixed	15.9723			100.0000	
THREE YEAR BONDS												
KES1202200	(Re-opened)	KE7000000572	11-Apr-22	07-Apr-25	142	60 855.75	Fixed	11.7660			97.4158	
KES1202200		KE5000001782	15-May-21	11-May-25	242	76 537.95	Fixed	14.2250			91.9804	
KES1202400	(Re-opened)	KE5000000223	14-Jan-24	11-Jan-27	787	92 285.62	Fixed	18.3604			102.8325	
FIVE YEAR BONDS												
KES2028100		KE6000000184	16-Dec-19	09-Dec-29	24	44 830.58	Fixed	11.4625			99.3397	
KES2029200	(Re-opened)	KE6000000192	13-Nov-20	09-Nov-29	359	44 830.58	Fixed	11.4625			99.3397	
KES2031100	(Re-opened)	KE7000000242	11-Nov-21	09-Nov-26	124	60 575.95	Fixed	11.2710			89.8950	
KES2032200	(Re-opened)	KE6000000198	17-Jul-23	15-Jul-28	1,355	141 883.98	Fixed	16.8440			101.1915	
TEN YEAR BONDS												
KES1382300	(Re-opened)	KE5000000229	29-Aug-13	17-Aug-26	660	102 621.98	Fixed	13.0390			100.3897	
KES1421300		KE5000001327	31-Jul-17	16-Jul-27	578	83 974.58	Fixed	12.9600			93.2700	
KES1538300		KE5000000762	27-Aug-18	14-Aug-28	1,368	40 984.98	Fixed	12.4860			89.1340	
KES2028100	(Re-opened)	KE5000000278	17-Dec-19	04-Dec-29	1,460	63 820.37	Fixed	12.5020			93.1709	
KES2039300		KE5000000663	20-Feb-19	12-Feb-29	1,550	47 924.88	Fixed	12.4380			83.3287	
KES2039300		KE5000000677	15-Jul-19	02-Jul-29	1,599	82 720.35	Fixed	12.3000			90.9837	
KES2039300		KE6000000479	19-Aug-19	06-Aug-29	1,635	68 743.48	Fixed	11.9170			78.9808	
KES2039300		KE5000000505	20-Nov-19	12-Nov-29	1,823	85 913.35	Fixed	12.2850			82.3259	
KES2042300		KE7000000436	16-May-22	03-May-32	2,736	63 896.38	Fixed	13.4900			90.2602	
KES2052300		KE7000000444	21-Jul-22	08-Jul-32	2,796	63 896.38	Fixed	13.4900			89.2980	
KES2052300	(Re-opened)	KE7000000527	25-Mar-24	12-Mar-32	3,409	46 557.13	Fixed	14.0100			102.3800	
FIFTEEN YEAR BONDS												
KES1537300		KE6000000348	29-Mar-18	17-Mar-33	115	27 693.98	Fixed	13.2600			94.8948	
KES1537300	(Re-opened)	KE2000001058	25-Apr-11	08-Dec-33	358	23 186.98	Fixed	9.0000			94.7106	
KES1537300		KE6000000679	24-Sep-19	09-Sep-37	1,626	60 809.98	Fixed	11.8000			90.2710	
KES1537300	(Re-opened)	KE4000001790	25-Feb-21	07-Feb-38	1,170	82 473.25	Fixed	11.2000			87.4722	
KES2037300	(Re-opened)	KE6000000368	29-Apr-13	19-Apr-38	1,242	70 899.75	Fixed	12.5000			81.2222	
KES2537300		KE5000000432	28-May-18	09-May-33	3,097	70 351.98	Fixed	12.8000			82.5765	
KES2537300	(Re-opened)	KE6000000679	23-Oct-19	09-Oct-37	3,248	33 617.75	Fixed	12.7000			89.4135	
KES1537300		KE5000000438	30-Jan-18	09-Jan-34	3,342	70 096.98	Fixed	12.8570			90.0925	
KES2037300		KE6000000134	13-May-15	09-Apr-50	3,487	81 849.75	Fixed	12.7450			84.8356	
KES2537300		KE5000000128	28-Jul-15	10-Jul-34	3,924	53 919.98	Fixed	12.3400			95.1151	
KES2537300	(Re-opened)	KE6000000178	29-Feb-20	09-Feb-50	3,748	73 798.98	Fixed	12.7500			79.9812	
KES2537300	(Re-opened)	KE7000000526	25-Apr-22	06-Apr-37	4,525	63 794.74	Fixed	13.5420	16.0000	89.9617	85.0541	200,000,000
KES2537300	(Re-opened)	KE7000000534	25-Apr-22	06-Apr-37	4,525	63 794.74	Fixed	13.9420	16.9700	90.9634	89.1258	1,200,000,000
TWENTY YEAR BOND												
KES1958300	(Re-opened)	KE5000001450	30-Jun-06	09-Jun-26	1,298	98 498.73	Fixed	13.7500			89.3997	
KES1958300	(Re-opened)	KE5000001178	30-May-11	05-May-31	2,362	37 026.48	Fixed	10.0000			70.3937	
KES2038300		KE4000001049	26-Nov-12	01-Nov-32	3,160	87 289.98	Fixed	12.0000			79.8765	
KES2538300		KE5000000543	30-Sep-18	01-Sep-38	4,308	20 472.50	Fixed	14.0000			91.8231	
KES2538300		KE5000000326	28-Mar-18	01-Mar-38	4,854	94 315.98	Fixed	12.2000			88.5881	
KES2538300		KE7000000255	30-Jul-18	05-Jul-38	4,963	83 189.50	Fixed	13.2000			85.4379	
KES2538300		KE5000000984	16-Apr-19	21-Mar-39	5,239	83 260.08	Fixed	12.8700			84.9465	
KES2538300		KE7000000218	16-Aug-21	22-Jul-41	6,993	75 984.98	Fixed	13.4440			85.1856	
TWENTY FIVE YEAR BOND												
KES1958300	(Re-opened)	KE5000001436	30-Jun-06	09-May-35	3,948	20 160.98	Fixed	11.2500			72.4741	
KES1958300		KE5000000838	24-Jun-14	29-May-43	6,765	94 326.73	Fixed	12.4000			84.5315	
KES2058300	(Re-opened)	KE7000000302	10-May-21	08-Apr-46	7,815	90 060.08	Fixed	13.9240			81.2096	
KES2058300	(Re-opened)	KE6000000093	24-Oct-22	23-Aug-47	8,341	20 273.58	Fixed	14.1880			88.5307	
THIRTY YEAR BOND												
KES2969300	(Re-opened)	KE2000003139	26-Feb-11	21-Jan-41	5,911	28 144.78	Fixed	12.0000			90.8334	
INFRASTRUCTURE BONDS												
FXD1013/2013		KE5000000188	30-Sep-13	19-Sep-33	306	16 060.21	Fixed	11.8000			94.8665	
FXD1014/2019		KE5000001158	21-Oct-14	12-Oct-29	698	16 831.48	Fixed	11.8000			97.3219	
FXD1018/2009		KE5000000138	14-Dec-18	02-Dec-28	17	8 988.00	Fixed	11.8000			96.8417	
FXD1019/2019		KE5000000148	17-Jan-19	07-Jan-29	1 603	10 485.78	Fixed	11.8000			89.5472	
FXD1019/2029		KE5000000164	28-Mar-19	18-Mar-39	1 764	10 485.78	Fixed	11.8000			87.7027	
FXD1019/2034		KE5000000059	24-Oct-19	06-Oct-31	2,319	30 204.75	Fixed	12.0000			93.7527	
FXD1019/2034		KE5000001068	27-Nov-19	18-Nov-34	3	21 262.25	Fixed	12.0000			99.7551	
FXD2017/15		KE5000000585	27-Feb-17	12-Feb-29	1,550	11 452.35	Fixed	12.5000			93.8804	
FXD2018/20		KE5000000093	29-Jan-18	16-Jan-33	2,978	41 184.98	Fixed	12.5000			96.6117	
FXD2018/20		KE5000000119	19-Nov-18	25-Oct-33	3,352	36 767.35	Fixed	11.9000			91.5016	
FXD2018/20		KE5000000443	26-Oct-18	08-Oct-38	3,879	71 026.98	Fixed	11.7500			92.9153	
FXD2018/20		KE5000000735	30-Jul-18	22-Jul-44	7,035	16 820.55	Fixed	12.2000			85.3704	
FXD2020/5		KE5000000653	03-Jun-20	29-May-26	556	10 292.08	Fixed	10.2000			88.6893	
FXD2020/5		KE5000000438	15-Apr-20	02-Apr-30	1,589	110 460.44	Fixed	10.8000			90.4011	
FXD2021/15		KE5000000946	24-Aug-20	11-Aug-37	2,480	80 249.60	Fixed	10.9000			90.2667	
FXD2021/24		KE5000000238	25-Jun-21	05-Jun-37	4,434	80 208.35	Fixed	12.0210			90.5760	
FXD2021/5		KE7000000348	12-Apr-21	21-Mar-36	5,239	81 790.98	Fixed	12.8670			86.7930	
FXD2021/5		KE7000000348	12-Apr-21	21-Mar-36	5,239	81 790.98	Fixed	12.8670			86.7930	
FXD2021/5		KE7000000348	12-Apr-21	21-Mar-36	5,239	81 790.98	Fixed	12.8670	12.9251	100.0800	86.6428	86,793
FXD2021/24		KE7000000224	25-Jun-21	05-Jun-37	4,434	80 208.35	Fixed	12.2210	12.5000	89.6547	85.3489	90,570
FXD2022/5		KE5000000526	05-Dec-22	27-Nov-28	1,473	10 424.38	Fixed	12.8670	16.0000	101.6160	101.6992	4,565,000
FXD2022/15		KE5000000278	14-Nov-22	27-Oct-30	4,364	94 298.68	Fixed	13.9300	16.2700	92.9730	92.8782	101,513
FXD2022/15		KE5000000278	14-Nov-22	27-Oct-30	4,364	94 298.68	Fixed	13.9300	16.3799	93.5400	93.3489	1,380,000
FXD2022/15		KE5000000278	14-Nov-22	27-Oct-30	4,364	94 298.68	Fixed	13.9300	16.3200	94.1867	94.0463	101,513
FXD2022/15		KE5000000278	14-Nov-22	27-Oct-30	4,364	94 298.68	Fixed	13.9300	16.0730	96.6600	96.5489	101,513
FXD2022/15		KE5000000278	14-Nov-22	27-Oct-30	4,364	94 298.68	Fixed	13.9300	16.0000	97.1000	96.9611	1,380,000
FXD2022/15		KE5000000278	14-Nov-22	27-Oct-30	4,364	94 298.68	Fixed	13.7420	15.8750	100.2643	99.2991	50,000,000
FXD2022/20		KE7000000377	21-Feb-22	28-Jan-41	5,910	65 377.55	Fixed	12.9050	16.2000	81.1190	83.9844	100,7625
FXD2022/20		KE7000000377	21-Feb-22	28-Jan-41	5,910	65 377.55	Fixed	12.9050	16.1000	81.6450	84.4348	100,7625	2,385,000
FXD2023/15		KE5000000579	19-Jun-23	10-Jun-30	2,033	211,251.98	Fixed	13.8370	16.2300	106.2909	101.7212	101,9961	150,000
FXD2024/15	(Re-opened)	KE5000000568	13-Mar-23	20-Feb-40	5,575	174,751.98	Fixed	14.3950	16.1900	86.4280	86.7786	86,3067	290,000
FXD2024/15	(Re-opened)	KE5000000548	13-Mar-23	20-Feb-40	5,575	174,751.98	Fixed	14.3950	14.1300	104.2410	101.5800	95,3057	10,000,000
FXD2024/15	(Re-opened)	KE5000000548	13-Mar-23	20-Feb-40	5,575	174,751.98	Fixed	14.3950	13.9900	105.0843	102.4339	99,3057	8,690,000
FXD2024/15	(Re-opened)	KE5000000548	13-Mar-23	20-Feb-40	5,575	174,751.98	Fixed	14.3950	13.9100	105.3111	102.6807	95,3057	3,695,000
FXD2024/15	(Re-opened)	KE5000000568	13-Mar-23	20-Feb-40	5,575	174,751.98	Fixed	14.3950	15.8700	105.5385	102.9862	86,3057	10,000,000
FXD2024/20		KE6000000629	13-Nov-23	06-Nov-30	1,998	180,860.58	Fixed	17.9327	17.5000	101.3281	101.1311	112,8522	385,000
FXD2024/20		KE6000000629	13-Nov-23	06-Nov-30	1,998	180,860.58	Fixed	17.9327	16.0000	105.4274	105.2258	112,8522	850,000
FXD2024/20		KE6000000629	13-Nov-23	06-Nov-30	1,998	180,860.58	Fixed	17.9327	15.5000	106.8476	106.6850	112,8522	1,460,000
FXD2024/20		KE6000000629	13-Nov-23	06-Nov-30	1,998	180,860.58	Fixed	17.9327	14.8000	110.4729	110.4799	112,8522	15,080,000
FXD2024/20		KE6000000629	13-Nov-23	06-Nov-30	1,998	180,860.58	Fixed	17.9327	14.1600	110.7937	110.3387	112,8522	3,080,000
FXD2024/20		KE6000000629	13-Nov-23	06-Nov-30	1,998	180,860.58	Fixed	17.9327	14.0000	111.1000	110.6000	112,8522	2,000,000
FXD2024/20		KE6000000629	13-Nov-23	06-Nov-30	1,998	180,860.58	Fixed	17.9327	14.2000	111.2790	111.0922	112,8522	4,380,000
FXD2024/20		KE6000000629	13-Nov-23	06-Nov-30	1,998	180,860.58	Fixed	17.9327	13.9270	111.6814	111.3944	112,8522	380,000
FXD2024/20		KE6000000629	13-Nov-23	06-Nov-30	1,998	180,860.58	Fixed	17.9327	13.8000	111.8869	111.5829	112,8522	5,080,000
FXD2024/20		KE6000000629	13-Nov-23	06-Nov-30	1,998	180,860.58	Fixed	17.9327	13.6660	112.3264	112.1234	112,8522	2,180,000
FXD2024/20		KE6000000629	13-Nov-23	06-Nov-30	1,998	180,860.58	Fixed	17.9327	13.6000	112.5973	112.3997	112,8522	3,790,000
FXD2024/20		KE6000000629	13-Nov-23	06-Nov-30	1,998	180,860.58	Fixed	17.9327	13.5200	112.7934	112.5984	112,8522	80,000
FXD2024/20		KE6000000629	13-Nov-23	06-Nov-30	1,998	180,860.58	Fixed	17.9327	13.5200	112.8950	112.6950	112,8522	1,080,000
FXD2024/20		KE6000000629	13-Nov-23	06-Nov-30	1,998	180,860.58	Fixed	17.9327	13.4400	113.0800	112.8830	112,8522	6,080,000
FXD2024/20		KE6000000629	13-Nov-23	06-Nov-30	1,998	180,860.58	Fixed	17.9327	13.4400	113.0819	112.8849	112,8522	7,080,000
FXD2024/20		KE6000000629	13-Nov-23	06-Nov-30	1,998	180,860.58	Fixed	17.9327	13.3800	113.2611	113.0841	112,8522	10,080,000
FXD2024/20		KE6000000629	13-Nov-23	06-Nov-30	1,998	180,860.58	Fixed	17.9327	13.3500	113.2623	113.0853	112,8522	3,080,000
FXD2024/20		KE6000000629	13-Nov-23	06-Nov-30	1,998	180,860.58	Fixed	17.9327	13.3443	113.3880	113.1930	112,8522	6,280,000
FXD2024/20		KE6000000629	13-Nov-23	06-Nov-30	1,998	180,860.58	Fixed	17.9327	13.3000	113.4000	113.2000	112,8522	1,000,000
FXD2024/20		KE6000000629	13-Nov-23	06-Nov-30	1,998	180,860.58	Fixed	17.9327	13.2800	113.5812	113.3862	112,8522	6,080,000
FXD2024/20		KE6000000629	13-Nov-23	06-Nov-30	1,998	180,860.58	Fixed	17.9327	12.9000	113.9900	114.0810	112,8522	380,000
FXD2024/5		KE5000000438	19-Feb-24	06-Aug-32	2,824	240,957.37	Fixed	16.4607	16.5000	113.3287	108.9808	118,8545	190,000
FXD2024/5		KE5000000438	19-Feb-24	06-Aug-32	2,824	240,957.37	Fixed	16.4607	16.0000	117.3281	112.9852	118,8545	350,000
FXD2024/5		KE5000000438	19-Feb-24	06-Aug-32	2,824	240,957.37	Fixed	16.4607	16.0800	117.0862	112.6863	118,8545	80,000
FXD2024/5		KE5000000438	19-Feb-24	06-Aug-32	2,824	240,957.37	Fixed	16.4607	14.3157	120.2108	115.7529	118,8545	20,000,000
FXD2024/5		KE5000000438	19-Feb-24	06-Aug-32	2,824	240,957.37	Fixed	16.4607	14.2000	120.6899	116.2370	118,8545	3,080,000
FXD2024/5		KE5000000438	19-Feb-24	06-Aug-32	2,824	240,957.37	Fixed	16.4607	14.0700	121.2564	116.7875	118,8545	10,080,000
FXD2024/5		KE5000000438	19-Feb-24	06-Aug-32	2,824	240,957.37	Fixed	16.4607	14.0600	121.3375	116.8741	118,8545	2,380,000
FXD2024/5		KE5000000438	19-Feb-24	06-Aug-32	2,824	240,957.37	Fixed	16.4607	14.0000	121.5320	117.0910	118,8545	16,680,000
FXD2024/5		KE5000000438	19-Feb-24	06-Aug-32	2,824	240,957.37	Fixed	16.4607	13.7900	122.0716	118.0897	118,8545	80,000
FXD2024/5		KE5000000438	19-Feb-24	06-Aug-32	2,824	240,957.37	Fixed	16.4607	13.6700	123.0000	118.5379	118,8545	2,180,000
CORPORATE BONDS												
REAL PEOPLE MEDIUM TERM NOTE												
REALSB-2018/5.25YR-144A	KE5000001152	10-Aug-18	24-Jul-23	1,247	390.00	VARIABLE	T-3 (9%) + 1.00%				101.3187	
FAMILY BANK MEDIUM TERM NOTE												
FBL-MTN-2020/3YR	KE7000000095	20-Jun-21	18-Dec-23	763	3,989.08	FIXED	12.0000				100.0000	
FAMILY FLR	KE7000000103	20-Jun-21	18-Dec-23	763	1.00	VARIABLE	182-Day T-Bill +250bps				-	
EAST AFRICAN BREWERIES DOMESTIC MEDIUM TERM NOTE												
EAB_DMT_FXD	KE7000000049	29-Oct-21	29-Oct-26	712	11,000.08	FIXED	12.2000				100.1111	
SIDIAN MORTGAGE REFINANCE COMPANY MEDIUM TERM NOTE												
SMRC1-FXD	KE7000000785	04-Mar-22	23-Feb-29	1,367	1,460.00	FIXED	12.8000				-	

Turnover in Bonds	
Today	Previous
4,098,406,609.80	5,240,396,086.09

Total Bonds	
Today	Previous
130	129

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 satisfies your financial objectives.

Legend:
FR: Floating Rate Treasury Bond **NTR:** Not Traded in the last three months **FXD:** Fixed Rate Treasury Bond **VR:** Variable Rate Bond **MTN:** Medium Term Note
KES: Kenya Shillings **CBK:** Central Bank of Kenya **IFB:** Infrastructure Bond **K:** Scientific

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