nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

October 16, 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 (%)	Traded Value (kshs)
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 BILLION													October 16, 2024
TWO YEAR BONDS													
FXD1/2022/02	(Re-opened)	KE6000000B39	21-Aug-22	19-Aug-25	304	54 734.28	Fixed	13.9723				99.8401	
THREE YEAR BONDS													
FXD1/2022/03	(Re-opened)	KE7000000R52	11-Apr-22	07-Apr-25	171	60 855.75	Fixed	11.7660				97.4158	
FXD1/2022/02		KE5000000T62	15-May-21	11-May-25	173	76 537.95	Fixed	14.2250				95.2279	
FXD1/2024/03	(Re-opened)	KE6000000Q23	19-Jan-24	11-Jan-27	815	92 285.62	Fixed	18.3604				102.8325	
FIVE YEAR BONDS													
FXD2/2019/05		KE6000000H94	16-Dec-19	09-Dec-24	58	44 838.58	Fixed	11.4603				99.3397	
FXD2/2020/05	(Re-opened)	KE7000000Q61	13-Nov-20	09-Nov-24	24	60 855.75	Fixed	11.2500				99.8401	
FXD2/2021/05	(Re-opened)	KE7000000G61	13-Nov-21	09-Nov-26	752	60 855.75	Fixed	11.2715				93.8953	
FXD2/2022/05	(Re-opened)	KE6000000R86	17-Jul-22	13-Jul-26	1,361	141 883.98	Fixed	15.8443	16.6600	104.9705	100.5764	100.5767	70,000,000
FXD2/2022/05	(Re-opened)	KE6000000R86	17-Jul-22	13-Jul-26	1,361	141 883.98	Fixed	15.8443	16.5000	105.2452	100.8681	100.5767	1,000,000,000
TEN YEAR BONDS													
FXD1/2015/10	(Re-opened)	KE5000000B25	23-Aug-18	17-Aug-25	658	102 521.98	Fixed	13.0300	16.2500	100.5567	96.0773	97.3999	100,000,000
FXD1/2017/05		KE6000000T27	31-Jul-17	19-Jul-27	1,064	83 874.98	Fixed	12.9860				91.2663	
FXD1/2018/05		KE5000000T62	27-Aug-18	14-Aug-28	1,395	45 084.55	Fixed	12.8800				85.1340	
FXD1/2018/05	(Re-opened)	KE6000000P34	17-Dec-18	14-Dec-28	1,508	63 820.28	Fixed	12.9020				86.9411	
FXD1/2019/05		KE5000000G5	22-Feb-19	12-Feb-29	1,578	87 524.05	Fixed	12.4200				83.3287	
FXD1/2019/05		KE6000000R67	16-Apr-19	02-Apr-29	1,627	90 729.38	Fixed	12.3000				90.9837	
FXD1/2019/05		KE5000000K75	10-Aug-19	06-Aug-29	1,753	80 743.45	Fixed	11.5110				79.9809	
FXD1/2019/05		KE6000000A99	25-Nov-19	13-Nov-29	1,861	90 872.89	Fixed	12.2900				82.3359	
FXD1/2020/05	(Re-opened)	KE6000000J58	13-Feb-20	09-Feb-30	1,949	90 872.89	Fixed	12.5000				90.9837	
FXD1/2022/05		KE6000000U32	13-Feb-22	21-Jan-32	3,637	35 387.04	Fixed	14.1910				89.9836	
FXD1/2024/05	(Re-opened)	KE7000000G47	25-Mar-24	13-Mar-34	3,433	45 187.13	Fixed	15.0000	16.2500	95.8763	92.7774	90.4879	50,000,000
FXD1/2024/05	(Re-opened)	KE6000000G67	25-Mar-24	13-Mar-34	3,433	45 187.13	Fixed	15.0000	16.1400	106.2986	104.1810	99.4879	53,000,000
FIFTEEN YEAR BONDS													
FXD1/2010/15		KE4000003X48	29-Mar-11	10-Mar-25	143	27 893.95	Fixed	13.2900				99.4917	
FXD1/2012/15	(Re-opened)	KE2000001058	20-Apr-17	08-Dec-25	418	25 180.58	Fixed	13.0000				89.9573	
FXD1/2012/15		KE4000003X79	24-Sep-12	09-Sep-27	1,053	80 839.98	Fixed	11.8000				84.6876	
FXD1/2013/15	(Re-opened)	KE4000001T96	25-Feb-13	07-Feb-28	1,207	62 473.25	Fixed	11.2000				85.4722	
FXD1/2013/15		KE4000003B8	29-Apr-13	19-Apr-28	1,270	70 899.75	Fixed	12.0000				87.2222	
FXD1/2015/15		KE5000000A32	28-May-15	09-May-30	2,123	76 391.05	Fixed	12.8000				82.5765	
FXD1/2016/15	(Re-opened)	KE6000000B79	20-Oct-16	03-Oct-31	2,272	33 411.15	Fixed	12.7000				89.6155	
FXD1/2016/15		KE5000000M38	26-Jan-16	06-Jan-31	2,370	70 090.85	Fixed	12.8570				96.0925	
FXD1/2018/15		KE6000001C54	15-May-18	24-Apr-33	3,479	81 849.75	Fixed	12.7140				84.6936	
FXD1/2019/15		KE6000001T24	13-Feb-19	02-Feb-34	3,652	70 218.38	Fixed	12.340				96.9836	
FXD1/2020/15	(Re-opened)	KE6000001T24	28-Feb-20	02-Feb-34	3,652	70 218.38	Fixed	12.3400				95.1812	
FXD1/2022/15	(Re-opened)	KE7000000Q29	25-Apr-22	06-Apr-37	4,353	60 357.15	Fixed	13.9420				84.9895	
TWENTY YEAR BOND													
FXD1/2005/20	(Re-opened)	KE1000001450	30-Jun-05	05-Jun-25	1,325	55,440.13	Fixed	13.7500				89.9901	
FXD1/2007/20	(Re-opened)	KE2000001276	20-May-11	09-May-27	2,390	37 029.48	Fixed	12.0000				70.3997	
FXD1/2012/20		KE4000003N8	26-Nov-12	21-Nov-32	3,160	87 285.05	Fixed	12.0000				79.9705	
FXD1/2013/20		KE4000006H0	26-Sep-18	01-Sep-38	4,336	20 472.32	Fixed	14.0000				91.9223	
FXD1/2014/20		KE4000005E5	26-Mar-14	01-Mar-35	4,382	94 510.00	Fixed	13.2000				89.5991	
FXD1/2016/20		KE4000006K6	30-Jul-18	05-Jul-38	3,908	69 786.60	Fixed	13.2000				86.4709	
FXD1/2018/20		KE5000006K4	15-Apr-18	21-Mar-38	5,267	63 350.00	Fixed	12.8750				84.9465	
FXD1/2019/20		KE7000005J79	19-Aug-22	22-Jul-41	6,121	75,864.05	Fixed	13.4440				85.1866	
THIRTY FIVE YEAR BOND													
FXD1/2013/25	(Re-opened)	KE5000000J96	26-Jun-18	28-May-53	3,674	20 152.58	Fixed	11.2500				92.4141	
FXD1/2018/25		KE5000000J96	26-Jun-18	28-May-53	3,674	20 152.58	Fixed	11.2500				92.4141	
FXD1/2021/25	(Re-opened)	KE7000000S62	10-May-21	06-Apr-46	7,843	50,495.05	Fixed	13.5240				91.3594	
FXD1/2022/25	(Re-opened)	KE5000000X60	24-Oct-22	23-Sep-47	8,375	20 773.58	Fixed	14.1850				85.5207	
THIRTY YEAR BOND													
FXD1/2023/30	(Re-opened)	KE2000002T28	28-Feb-11	21-Jan-41	9,939	28 144.75	Fixed	12.8000				90.8334	
INFRASTRUCTURE BONDS													
IFB1/2013/12		KE5000001S9	30-Sep-13	15-Sep-25	332	16 080.21	Fixed	11.8000				94.5865	
IFB1/2014/12R		KE6000001T8	27-Oct-14	12-Oct-26	709	96 931.68	Fixed	11.8000				91.2218	
IFB1/2015/10		KE5000000L8	14-Dec-15	12-Dec-25	421	5 088.34	Fixed	12.0000				96.5417	
IFB1/2016/12		KE5000000N5	14-Dec-16	12-Dec-28	1,147	21 356.00	Fixed	12.5000				95.9411	
IFB1/2016/10		KE5000000D4	23-May-16	12-May-26	208	10 925.75	Fixed	12.0000				97.7577	
IFB1/2016/15		KE5000000M8	24-Oct-16	06-Oct-31	2,544	30 084.75	Fixed	12.0000				96.1925	
IFB1/2017/12		KE5000001G8	27-Nov-17	13-Nov-29	31	21 282.25	Fixed	12.5000				93.7501	
IFB1/2018/15		KE5000000M80	27-Feb-17	12-Feb-29	1,916	11 492.98	Fixed	12.5000				99.6806	
IFB1/2018/20		KE5000000X0	26-Jun-18	15-Jun-33	3,050	41 184.05	Fixed	12.5000				93.5413	
IFB1/2018/20		KE5000001J8	19-Nov-18	29-Oct-38	5,130	36 797.38	Fixed	11.8600				91.9016	
IFB1/2019/20		KE5000001U4	30-Oct-19	08-Oct-39	4,837	71 328.55	Fixed	11.7500				81.1322	
IFB1/2019/20		KE5000001N8	26-Mar-19	23-Feb-44	7,998	16 828.48	Fixed	12.2000				89.3768	
IFB1/2020/21		KE5000002G3	03-Jun-20	25-May-20	584	10 252.51	Fixed	10.2000				89.8865	
IFB1/2020/10		KE6000006A8	19-Apr-20	02-Apr-29	1,827	119 480.48	Fixed	10.8600				90.6811	
IFB1/2020/15		KE5000002K4	24-Aug-20	11-Aug-31	2,489	80 249.69	Fixed	10.9000				90.2801	
IFB1/2021/20		KE7000002G4	29-Jan-21	26-Jan-37	4,462	80 868.39	Fixed	12.0113				90.9456	
IFB1/2021/15		KE5000002Q4	13-Dec-21	08-Dec-36	4,338	180 800.55	Fixed	12.8000				96.1432	
IFB1/2021/15		KE7000002J2	13-May-21	30-Aug-42	6,413	280 742.25	Fixed	12.7215				84.2777	
IFB1/2022/15		KE5000003J2	10-Jun-22	21-May-47	5,894	70 827.52	Fixed	13.7423				90.5247	
IFB1/2022/18		KE7000003Y7	21-Feb-22	26-Jan-41	6,948	95,977.55	Fixed	12.9600				100.7925	
IFB1/2023/14		KE5000005J8	14-Nov-22	27-Oct-36	4,392	54 258.00	Fixed	13.5300				101.1013	
IFB1/2023/8		KE5000006J6	05-Dec-22	27-Nov-28	1,867	99 628.36	Fixed	13.2100				99.8702	
IFB1/2023/15	(Re-opened)	KE5000005J8	13-Mar-23	20-Feb-40	5,603	114 751.05	Fixed	14.3950	16.0750	93.0803	91.4576	90.5028	170,000,000
IFB1/2023/17	(Re-opened)	KE5000005J8	13-Mar-23	20-Feb-40	5,603	114 751.05	Fixed	14.3950	16.1200	93.2377	91.6862	90.5028	90,000,000
IFB1/2023/17	(Re-opened)	KE5000005J8	13-Mar-23	20-Feb-40	5,603	114 751.05	Fixed	14.3950	16.0500	93.3320	91.7862	90.5028	880,000,000
IFB1/2023/17	(Re-opened)	KE5000005J8	13-Mar-23	20-Feb-40	5,603	114 751.05	Fixed	14.3950	16.1000	93.7748	92.1727	90.5028	86,000,000
IFB1/2023/17	(Re-opened)	KE5000005J8	13-Mar-23	20-Feb-40	5,603	114 751.05	Fixed	14.3950	15.8000	94.2930	92.7512	90.5028	477,000,000
IFB1/2023/13		KE5000006F9	19-Jun-23	10-Jun-50	2,861	213 251.60	Fixed	15.8170				100.1996	
IFB1/2024/24		KE5000008Z4	13-Nov-23	06-May-30	2,335	180 800.55	Fixed	17.9327	15.8000	113.0364	105.8025	106.1432	83,000,000
IFB1/2024/24		KE5000008Z4	13-Nov-23	06-May-30	2,335	180 800.55	Fixed	17.9327	16.1000	112.1867	104.9967	106.1432	200,000,000
IFB1/2024/24		KE5000008Z4	13-Nov-23	06-May-30	2,335	180 800.55	Fixed	17.9327	16.1500	112.0252	104.8412	106.1432	195,000,000
IFB1/2024/24		KE5000008Z4	13-Nov-23	06-May-30	2,335	180 800.55	Fixed	17.9327	16.0000	112.5000	105.3411	106.1432	82,000,000
IFB1/2024/24		KE5000008Z4	13-Nov-23	06-May-30	2,335	180 800.55	Fixed	17.9327	15.9500	113.0364	105.8025	106.1432	82,250,000
IFB1/2024/24		KE5000008Z4	13-Nov-23	06-May-30	2,335	180 800.55	Fixed	17.9327	16.0000	112.5000	105.3411	106.1432	280,000,000
IFB1/2024/24		KE5000008Z4	13-Nov-23	06-May-30	2,335	180 800.55	Fixed	17.9327	16.1000	112.0252	104.8412	106.1432	195,000,000
IFB1/2024/24		KE5000008Z4	13-Nov-23	06-May-30	2,335	180 800.55	Fixed	17.9327	16.0500	112.2617	105.0669	106.1432	82,250,000
IFB1/2024/24		KE5000008Z4	13-Nov-23	06-May-30	2,335	180 800.55	Fixed	17.9327	15.9500	113.0364	105.7945	106.1432	82,250,000
IFB1/2024/24		KE5000008Z4	13-Nov-23	06-May-30	2,335	180 800.55	Fixed	17.9327	15.9500	113.0364	105.7945	106.1432	82,250,000
IFB1/2024/24		KE5000008Z4	13-Nov-23	06-May-30	2,335	180 800.55	Fixed	17.9327	16.0000	112.5000	105.3411	106.1432	280,000,000
IFB1/2024/24		KE5000008Z4	19-Feb-24	06-May-30	2,335	180 800.55	Fixed	17.9327	16.0000	112.5000	105.3411	106.1432	195,000,000
IFB1/2024/24		KE5000008Z4	19-Feb-24	06-May-30	2,335	180 800.55	Fixed	17.9327	16.0500	112.2617	105.0669	106.1432	82,250,000
IFB1/2024/24		KE5000008Z4	19-Feb-24	06-May-30	2,335	180 800.55	Fixed	17.9327	16.0000	112.5000	105.3411	106.1432	82,250,000
IFB1/2024/24		KE5000008Z4	19-Feb-24	06-May-30	2,335	180 800.55	Fixed	17.9327	16.0500	112.2617	105.0669	106.1432	82,250,000
IFB1/2024/24		KE5000008Z4	19-Feb-24	06-May-30	2,335	180 800.55	Fixed	17.9327	16.0500	112.2617	105.0669	106.1432	82,250,000
IFB1/2024/24		KE5000008Z4	19-Feb-24	06-May-30	2,335	180 800.55	Fixed	17.9327	16.0000	112.5000	105.3411	106.1432	280,000,000
IFB1/2024/24		KE5000008Z4	19-Feb-24	06-May-30	2,335	180 800.55	Fixed	17.9327	16.0000	112.5000	105.3411	106.1432	195,000,000
IFB1/2024/24		KE5000008Z4	19-Feb-24	06-May-30	2,335	180 800.55	Fixed	17.9327	16.0500	112.2617	105.0669	106.1432	82,250