nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

July 22, 2024

Issue No.		ISIN CODE	Listed Date	Maturity Date	Days To Maturity	Outstanding Issue in Kshs'mil	Coupon Rate	Coupon (%)	Traded Yield (%)	Dirty Price (%)	Clean Price (%)	Previous Price (%)	Daily Traded Value Traded (kshs)
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION													June 21, 2024
TWO YEAR BONDS													
FXD1/2023/02	(Re-opened)	KE4000000186	21-Aug-23	15-Aug-25	392	94,724.39	Fixed	16.9723				99.7775	
THREE YEAR BONDS													
FXD1/2022/03	(Re-opened)	KE7000000212	11-Apr-22	07-Apr-25	259	60,605.70	Fixed	11.7980				96.9686	
FXD1/2023/03		KE4000000782	15-May-23	11-May-26	658	79,537.96	Fixed	14.2280				95.9279	
FXD1/2024/03	(Re-opened)	KE4000000423	10-Jan-24	11-Jan-27	902	92,680.62	Fixed	16.3854				100.8979	
FIVE YEAR BONDS													
FXD3/2019/05		KE4000000786	16-Dec-19	09-Dec-24	140	44,630.00	Fixed	11.4923	17.1005	99.2768	97.9528	97.9461	190,000,000
FXD1/2020/05	(Re-opened)	KE4000000547	11-May-20	30-May-25	297	104,518.70	Fixed	11.9870				99.1196	
FXD1/2021/05	(Re-opened)	KE4000000687	10-Nov-21	09-Nov-26	880	66,075.85	Fixed	11.8775				89.2523	
FXD1/2023/05	(Re-opened)	KE4000001046	17-Jul-23	10-Jul-28	1,449	141,653.98	Fixed	16.6440				100.9936	
TEN YEAR BONDS													
FXD1/2014/10	(Re-opened)	KE4000000525	25-Aug-14	11-Aug-24	756	19,469.76	Fixed	13.2390				97.4147	
FXD1/2015/10		KE4000001007	01-Jul-15	19-Jul-25	1,092	65,674.90	Fixed	12.9980				89.0945	
FXD1/2016/10		KE4000001783	27-Aug-16	14-Aug-26	1,484	45,594.60	Fixed	12.0980				82.4275	
FXD2/2018/10	(Re-opened)	KE4000002016	17-Dec-18	04-Dec-28	1,596	63,620.20	Fixed	12.5320				83.9998	
FXD2/2019/10		KE4000002453	20-Feb-19	12-Feb-29	1,666	67,524.95	Fixed	12.4390				83.5297	
FXD2/2019/10		KE4000000877	10-Apr-19	02-Apr-29	1,715	68,725.30	Fixed	12.9995				82.1260	
FXD2/2019/10		KE4000000976	15-May-19	09-Aug-29	1,841	68,743.46	Fixed	11.9215				79.7028	
FXD4/2019/10		KE4000000000	20-Nov-19	12-Nov-29	1,939	69,972.95	Fixed	12.2900				82.7399	
FXD2/2020/10		KE4000000435	15-May-20	23-May-30	2,302	65,705.30	Fixed	12.4990				84.7026	
FXD1/2020/10		KE4000000432	15-Feb-20	31-Jan-30	2,115	26,597.96	Fixed	14.1515				87.4735	
FXD1/2024/10	(Re-opened)	KE4000000441	25-Mar-24	13-Mar-34	3,521	27,769.61	Fixed	16.0000				101.1506	
FIFTEEN YEAR BONDS													
FXD1/2008/15		KE4000000436	26-Oct-09	07-Oct-24	77	31,952.40	Fixed	12.5000				99.1928	
FXD1/2010/15		KE4000000590	29-Mar-10	15-Mar-25	231	27,693.80	Fixed	15.2500				99.6347	
FXD2/2010/15	(Re-opened)	KE2000015356	09-Apr-11	09-Dec-25	306	25,199.80	Fixed	9.0000				89.8973	
FXD1/2012/15		KE4000002675	24-Sep-12	06-Sep-27	1,141	95,639.90	Fixed	11.0000				84.5759	
FXD1/2013/15	(Re-opened)	KE4000002190	07-Feb-13	07-Feb-28	1,295	62,473.20	Fixed	11.2500				85.1752	
FXD2/2013/15	(Re-opened)	KE4000003068	29-Jan-13	31-Jan-28	1,308	70,655.75	Fixed	12.0000				85.2656	
FXD2/2018/15		KE5000000052	26-May-18	05-May-33	3,213	75,921.85	Fixed	12.5000				92.7400	
FXD2/2018/15		KE4000000875	22-Oct-18	03-Oct-33	3,360	33,411.30	Fixed	12.7340				85.4125	
FXD2/2018/15		KE4000000435	28-Jun-18	09-Jun-34	3,438	73,644.95	Fixed	12.8570				84.2736	
FXD2/2019/15		KE5000001034	13-May-19	24-Apr-34	3,553	61,548.80	Fixed	12.7340				84.4220	
FXD3/2019/15		KE5000001026	29-Jul-19	10-Jul-34	3,660	53,919.60	Fixed	12.3985				84.7229	
FXD2/2020/15	(Re-opened)	KE4000001278	20-Feb-20	09-Feb-35	3,850	73,158.30	Fixed	12.7340				88.3774	
FXD1/2020/15	(Re-opened)	KE7000000520	23-Apr-20	26-Apr-31	4,941	68,357.70	Fixed	13.9420				98.1319	
TWENTY YEAR BOND													
FXD1/2006/20		KE4000001485	30-Jun-06	05-Jun-26	1,414	15,432.00	Fixed	13.7500				89.0691	
FXD1/2012/20	(Re-opened)	KE4000001076	30-May-11	28-May-31	2,418	37,539.40	Fixed	10.0000				79.6137	
FXD1/2012/20		KE4000002460	28-Nov-12	01-Nov-32	2,709	87,265.60	Fixed	12.0000				90.3009	
FXD1/2016/20		KE4000001540	26-Sep-16	31-Aug-36	4,424	12,761.20	Fixed	14.0000				103.8148	
FXD1/2018/20		KE4000002483	26-Sep-18	31-Aug-38	4,794	94,515.60	Fixed	14.2000				88.5591	
FXD1/2019/20		KE4000000840	16-Jul-19	01-Jul-39	5,090	69,788.60	Fixed	12.5000				86.4708	
FXD1/2019/20		KE4000000964	15-Oct-19	21-Sep-39	5,174	63,550.00	Fixed	12.8700				92.1261	
FXD1/2020/20		KE7000000230	11-Aug-21	22-Jul-41	6,205	73,564.60	Fixed	12.4190	15.8000	82.1229	86.1760	87.7018	250,000,000
FXD2/2020/20		KE7000000248	10-Aug-21	22-Jul-41	6,205	75,564.00	Fixed	12.4440	14.5500	99.0132	93.0068	87.7018	100,000,000
TWENTY FIVE YEAR BOND													
FXD1/2010/25	(Re-opened)	KE4000001685	26-Jan-10	20-May-35	3,952	25,192.90	Fixed	11.2500				72.4740	
FXD1/2013/25		KE4000000545	20-Jun-13	20-May-41	6,067	94,926.70	Fixed	13.4000				87.2299	
FXD1/2021/25		KE7000000692	10-May-21	09-Apr-46	7,931	95,499.00	Fixed	13.9290				89.5455	
FXD1/2022/25		KE8000000093	26-Oct-22	23-Sep-47	8,493	25,173.50	Fixed	14.1380				90.9536	
THIRTY YEAR BOND													
IGB 1/2031/30Y	(Re-opened)	KE2000021135	28-Feb-11	21-Jan-41	6,027	28,144.70	Fixed	12.0000				90.8334	
INFRASTRUCTURE BONDS													
IFB1/2013/12Y		KE4000000180	30-Sep-13	15-Sep-25	420	16,660.21	Fixed	11.0000				94.9955	
IFB1/2014/12Y		KE4000001100	27-Oct-14	12-Oct-26	812	19,631.46	Fixed	11.0000				91.9506	
IFB1/2015/06Y		KE4000004414	16-Dec-15	02-Dec-24	133	8,936.00	Fixed	11.0000				99.6417	
IFB1/2015/12Y		KE4000001653	30-Mar-15	15-Mar-27	1,637	33,499.55	Fixed	11.0000				89.5453	
IFB1/2016/06Y		KE4000004504	23-May-16	10-May-23	-294	19,825.76	Fixed	10.5000				96.4193	
IFB1/2016/15Y		KE5000004658	24-Oct-16	08-Oct-31	2,268	33,004.70	Fixed	12.5500				86.1925	
IFB1/2017/07Y		KE5000004666	24-Oct-17	08-Oct-24	113	21,262.25	Fixed	12.5000				99.6854	
IFB1/2017/15Y		KE5000004682	27-Feb-17	13-Nov-32	2,686	11,402.85	Fixed	12.5000				99.6858	
IFB1/2017/15Yc		KE5000004690	27-Feb-17	12-Jan-25	166	41,164.80	Fixed	12.5000				103.6858	
IFB1/2018/05Y		KE5000004708	25-Oct-18	10-Oct-23	-378	36,597.30	Fixed	11.0000				91.5319	
IFB1/2018/06Y		KE4000000543	26-Oct-18	09-Oct-30	2,268	71,228.55	Fixed	11.7500				88.8111	
IFB1/2019/07Y		KE4000000781	25-Feb-19	22-Feb-26	1,310	19,839.65	Fixed	12.2000				93.3344	
IFB1/2020/06Y		KE4000000883	03-Jun-20	25-May-26	1,402	18,202.00	Fixed	10.2000				88.6985	
IFB1/2020/09Y		KE4000004363	13-Mar-20	03-Mar-29	1,713	119,463.40	Fixed	10.8500				87.2358	
IFB1/2020/21Y		KE4000000545	24-Aug-20	11-Aug-31	2,576	69,249.60	Fixed	10.9000				89.6452	
IFB1/2021/03Y		KE7000004354	25-Jun-21	25-Jun-24	4,550	69,958.30	Fixed	12.2870				89.4150	
IFB1/2021/18Y		KE7000000598	12-Apr-21	21-Mar-39	6,355	81,768.60	Fixed	12.6670				100.8083	
IFB1/2021/07Y		KE5000004377	13-Sep-21	19-Aug-31	6,601	106,762.20	Fixed	12.7370				90.4956	
IFB1/2022/18Y		KE4000001322	13-Jun-22	21-May-40	6,792	79,637.50	Fixed	13.7430				113.1597	
IFB1/2022/15Y		KE7000005577	21-Feb-22	28-Jan-41	6,034	38,377.35	Fixed	12.9500	12.9700	105.4268	99.9446	93.3759	181,000,000
IFB1/2022/15Yc		KE5000005218	14-Nov-22	27-Oct-36	4,480	94,358.60	Fixed	13.9390				102.2083	
IFB1/2022/05Y		KE5000005226	28-Nov-22	27-Nov-29	1,959	59,624.35	Fixed	13.5190				95.6702	
IFB1/2023/12Yc	(Re-opened)	KE4000003540	13-Mar-23	20-Feb-40	6,691	68,196.50	Fixed	14.3880				115.3722	
IFB1/2023/7Yc		KE4000003573	15-Jun-23	05-Jun-30	2,143	213,251.60	Fixed	15.8370				102.5591	
IFB1/2023/6.5Yc		KE4000004216	13-Nov-23	06-May-30	2,114	112,732.95	Fixed	17.9327	17.9000	103.7269	100.2782	100.7004	200,000,000
IFB1/2023/6.5Yc		KE4000004216	13-Nov-23	06-May-30	2,114	112,732.95	Fixed	17.9327	17.7700	103.8105	100.3619	100.7004	280,000,000
IFB1/2024/8.5Yc		KE4000004430	19-Feb-24	09-Aug-32	2,943	240,957.37	Fixed	18.4687	18.1500	109.8591	101.0488	103.6007	1,000,000,000
IFB1/2024/8.5Yc		KE4000004430	19-Feb-24	09-Aug-32	2,943	240,957.37	Fixed	18.4687	18.0000	109.5332	101.2276	103.6007	385,160,000
IFB1/2024/8.5Yc		KE4000004430	19-Feb-24	09-Aug-32	2,943	240,957.37	Fixed	18.4687	18.0500	109.2170	101.0276	103.6007	150,000,000
IFB1/2024/8.5Yc		KE4000004430	19-Feb-24	09-Aug-32	2,943	240,957.37	Fixed	18.4687	18.0500	109.3890	101.1977	103.6007	211,760,000
BONDS SELLBUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION													
FXD1/2004/20	(Re-opened)	KE4000000323	15-Jan-04	11-Jan-27	903	92,695.50	Fixed	16.3854	19.3100	100.4649	100.1394	100.8076	1,000,000
FXD1/2023/05	(Re-opened)	KE4000001046	17-Jul-23	10-Jul-28	1,449	141,653.98	Fixed	16.6440	16.7000	101.0459	100.7217	100.9936	1,000,000
FXD4/2018/10		KE4000000000	20-Nov-18	12-Nov-28	1,939	69,972.95	Fixed	12.2900	14.7500	87.4858	86.3664	82.7399	45,100,000
FXD4/2019/10		KE4000000000	25-Nov-19	12-Nov-29	1,939	69,972.95	Fixed	12.2900	15.0000	87.3139	86.2084	82.7399	100,000,000
IFB1/2013/12Yc		KE5000004138	30-Sep-13	15-Sep-25	420	16,660.21	Fixed	11.0000	17.4300	87.2857	83.4012	94.9955	83,758
IFB1/2015/06Y		KE4000004140	04-Dec-15	20-Dec-24	133	8,936.50	Fixed	11.0000	17.4900	99.2305	97.7498	99.8417	50,000
IFB1/2017/12Yc		KE5000004680	27-Feb-17	12-Feb-29	1,666	11,402.85	Fixed	12.5000	16.3000	93.3235	89.0344	99.6858	199,000
IFB1/2019/10Yc		KE4000000435	28-Jun-19	09-Jun-34	3,438	71,228.55	Fixed	11.7500	18.3000	79.5673	72.6288	88.8111	700,000
IFB1/2019/06Y		KE5000000760	29-Mar-19	23-Feb-46	7,156	19,839.65	Fixed	12.2000	16.8912	79.4838	75.2457	93.3344	1,950,000
IFB1/2020/09Y		KE4000004363	13-Mar-20	03-Mar-29	1,713	119,463.40	Fixed	10.8500	14.6571	90.6459	83.5111	87.2358	450,000
IFB1/2020/21Y		KE4000000545	24-Aug-20	11-Aug-31	2,576	69,249.60	Fixed	10.9000	15.2500	81.6120	87.4085	89.6452	290,000
IFB1/2021/03Y		KE7000004354	25-Jun-21	25-Jun-24	4,550	69,958.30	Fixed	12.2870	15.9000	82.2831	87.6716	89.4150	2,550,000
IFB1/2021/18Y		KE7000000598	12-Apr-21	21-Mar-39	6,355	81,768.60	Fixed	12.6670	16.3000	76.9273	72.6288	99.8111	700,000
IFB1/2021/07Y		KE5000004377	13-Sep-21	19-Aug-31	6,601	106,762.20	Fixed	12.7370	16.8912	79.4838	75.2457	93.3344	1,950,000
IFB1/2022/18Y		KE4000001322	13-Jun-22	21-May-40	6,792	79,637.50	Fixed	13.7430	16.4500	83.5111	87.4085	89.6452	290,000
IFB1/2022/15Y		KE7000005577	21-Feb-22	28-Jan-41	6,034	38,377.35	Fixed	12.9500	15.2500	81.6120	87.4085	89.6452	290,000
IFB1/2022/15Yc		KE5000005218	14-Nov-22	27-Oct-36	4,480	94,358.60	Fixed	13.9390	16.4500	83.5111	87.4085	89.6452	290,000
IFB1/2022/05Y		KE5000005226	28-Nov-22	27-Nov-29	1,959	59,624.35	Fixed	13.5190	16.3000	93.3235	89.0344	99.6858	199,000
IFB1/2023/12Yc	(Re-opened)	KE4000003540	13-Mar-23	20-Feb-40	6,691	68,196.50	Fixed	14.3880	16.3000	93.3235	89.0344	99.6858	199,000
IFB1/2023/7Yc		KE4000003573	15-Jun-23	05-Jun-30	2,143	213,251.60	Fixed	15.8370	16.9400	82.7815	85.2598	102.5591	1,600,000
IFB1/2023/6.5Yc		KE4000004216	13-Nov-23	06-May-30	2,114	112,732.95	Fixed	17.9327	17.5000	86.6137	85.0819	102.5591	100,000
IFB1/2023/6.5Yc		KE4000004216	13-Nov-23	06-May-30	2,114	112,732.95	Fixed	17.9327	17.4019	89.4831	84.2350	100.7004	100,000
IFB1/2023/6.5Yc		KE4000004216	13-Nov-23	06-May-30	2,114	112,732.95	Fixed	17.9327	17.6000	104.0342	100.5856	100.7004	34,200,000
IFB1/2023/6.5Yc		KE4000004216	13-Nov-23	06-May-30	2,114	112,732.95	Fixed	17.9327	17.6000	104.2867	100.8381	100.7004	1,550,000
IFB1/2023/6.5Yc		KE4000004216	13-Nov-23	06-May-30	2,114	112,732.95	Fixed	17.9327	17.6000	104.2867	100.8381	100.7004	3,000,000
IFB1/2023/6.5Yc		KE4000004216	13-Nov-23	06-May-30	2,114	112,732.95	Fixed	17.9327	17.6000	105.9437	102.5451	100.7004	1,550,000
IFB1/2023/6.5Yc		KE4000004216	13-Nov-23	06-May-30	2,114	112,732.95	Fixed	17.9327	15.9700	100.0224	105.5736	100.7004	15,350,000
IFB1/2024/8.5Yc		KE4000004430	19-Feb-24	09-Aug-32	2,943	240,957.37	Fixed	18.4687	17.8000	110.1234	102.3131	103.6007	11,050,000
IFB1/2024/8.5Yc		KE4000004430	19-Feb-24	09-Aug-32	2,943	240,957.37	Fixed	18.4687	17.7421	110.3348	102.5245	103.6007	1,550,000
IFB1/2024/8.5Yc		KE4000004430	19-Feb-24	09-Aug-32	2,943	240,957.37	Fixed	18.4687	17.7000	110.4862	102.6756	103.6007	7,550,000
IFB1/2024/8.5Yc		KE4000004430	19-Feb-24	09-Aug-32	2,943	240,957.37	Fixed	18.4687	17.6000	110.8569	103.0466	103.6007	6,000,000
IFB1/2024/8.5Yc		KE4000004430	19-Feb-24	09-Aug-32	2,943	240,957.37	Fixed	18.4687	17.3000	111.9723	104.1620	103.6007	2,550,000
IFB1/2024/8.5Yc		KE4000004430	19-Feb-24	09-Aug-32	2,943	240,957.37	Fixed	18.4687	17.2541	112.1447	104.3337	103.6007	1,000,000
IFB1/2024/8.5Yc		KE4000004430	19-Feb-24	09-Aug-32	2,943	240,957.37	Fixed	18.4687	17.0000	113.1563	105.3460	103.6007	2,000,000
IFB1/2024/8.5Yc		KE4000004430	19-Feb-24	09-Aug-32	2,943	240,957.37	Fixed	18.4687	16.7500	113.9499	106.1396	103.6007	1,300,000
IFB1/2024/8.5Yc		KE4000004430	19-Feb-24	09-Aug-32	2,943	240,957.37	Fixed	18.4687	16.6884	114.3042	106.4939	103.6007	150,000
IFB1/2024/8.5Yc		KE4000004430	19-Feb-24	09-Aug-32	2,943	240,957.37	Fixed	18.4687	16.6491	116.8260	109.0177	103.6007	100,000
CORPORATE BONDS													
REAL PEOPLE MEDIUM TERM NOTE													
RPB2/BD 86/05/15/054 (1) 65		KE1000002096	15-Aug-15	29-Feb-28	221	207.10	Variable-F	T-B (91) + 1.00%				99.0000	
RPB2/BD 85/08/15/047 (1) 65		KE1000001102	15-Aug-15	24-Jul-28	1,463	1,036.00	Variable-F	T-B (91) + 1.00%				101.3187	
ACCESS GREEN BOND MEDIUM TERM NOTE													
ACCESS		KE3000007093	09-Nov-18	08-Nov-24	109	1,800.50	FIXED	12.2500				103.1794	
EQUITY BANK MEDIUM TERM NOTE													
EABL FXD		KE7000000995	26-Jun-21	19-Dec-28	979	3,999.00	FIXED	13.0000				109.8000	
EABL FLTD		KE7000000995	26-Jun-21	19-Dec-28	979	1.00	Variable-F	182-Day T-Bill +350bps				-	
EAST AFRICAN BREWERIES DOMESTIC MEDIUM TERM NOTE													
EABL GNF FXD		KE7000000049	29-Oct-21	29-Oct-26	828	11,000.00	FIXED	12.2500				100.1111	
EPRA & MORTGAGE REFINANCE COMPANY MEDIUM TERM NOTE													
AMRC FXD		KE7000007760	06-Mar-23	23-Feb-28	1,677	1,400.00	FIXED	12.5000				-	

Investment Bonds	
Today	Previous
2,752,383,794.00	5,436,650,800.00

Matured
Today	Previous
83	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 matches your financial objectives.

NB:

FXD - Fixed Rate Treasury Bond ; **IFB** - Infrastructure Bond ; **FXD** - Fixed Rate Bond ; **FLTD** - Floating Rate Treasury Bond ; **IGB** - Infrastructure Bond ; **FXD** - Fixed Rate Bond ;

EXT: Fixed Rate Treasury Bond ; **YTM:** valid to maturity ; **XTC:** Yield is not constant over time ; **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.