nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

January 22, 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 Traded (Kshs)
GOVERNMENT CIRCULATED RATE TREASURY BONDS ABOVE KES.50 MILLION												January 22, 2024
TWO YEAR BONDS												
FXD1202/024	(Re-opened)	KE5000001010	21-Aug-23	19-Feb-25	374	50,604.40	Fixed	15.5713	19.2000	109.5118	98.5312	99.1799	200,000,000
THREE YEAR BONDS												
FXD1003/021	(Re-opened)	KE5000009012	11-Apr-22	07-Apr-25	441	60,603.75	Fixed	11.7880				93.9309
FXD1002/021		KE5000009762	10-Mar-22	11-Mar-26	940	78,537.89	Fixed	14.2200				92.9123
FXD2004/018		KE5000006323	16-Jan-24	11-Jan-27	1,095	22,068.44	Fixed	18.3854	19.4000	130.1955	98.8419	98.9612	100,000,000
FIVE YEAR BONDS												
FXD1018/005		KE5000008647	28-Feb-18	19-Feb-26	28	65,309.50	Fixed	11.3040				100.0067
FXD2021/010		KE5000001050	13-May-13	05-May-24	105	38,201.48	Fixed	15.6723				98.0207
FXD2018/005		KE5000006786	16-Dec-19	09-Dec-24	322	44,630.50	Fixed	11.4500				95.9019
FXD1005/021	(Re-opened)	KE5000009547	11-May-22	05-May-25	468	104,519.79	Fixed	11.9073				92.9050
FXD1020/026	(Re-opened)	KE7000008855	19-Nov-21	09-Nov-26	1,032	66,575.85	Fixed	11.2773				85.0849
FXD1008/022	(Re-opened)	KE5000003986	17-Jul-22	15-Jul-26	1,007	53,690.93	Fixed	18.8463				94.2312
TEN YEAR BONDS												
FXD1019/031	(Re-opened)	KE5000009320	29-Aug-19	17-Aug-26	938	74,466.79	Fixed	15.0390				94.6488
FXD1017/031		KE5000007327	31-Jul-17	19-Jul-27	1,273	65,974.86	Fixed	12.9860				86.1413
FXD1018/031		KE5000006762	27-Aug-18	14-Aug-28	1,666	60,000.00	Fixed	12.6860				84.9000
FXD2018/031	(Re-opened)	KE5000006215	17-Dec-18	04-Dec-28	1,779	44,800.00	Fixed	12.8320				84.0715
FXD1018/030		KE5000006653	29-Feb-18	22-Feb-28	1,848	67,024.87	Fixed	12.4085				85.9007
FXD2019/031		KE5000008877	15-Apr-19	02-Apr-29	1,837	68,705.39	Fixed	12.3000				85.1089
FXD2019/030		KE5000008356	29-Nov-19	20-Nov-29	2,131	68,743.40	Fixed	13.9170				78.7328
FXD2020/030		KE5000009553	15-Jan-20	02-Jan-30	2,151	68,672.68	Fixed	14.0000				84.6267
FXD2021/030		KE7000008426	30-Dec-20	19-Dec-30	2,525	68,705.35	Fixed	15.4900				84.0775
FXD2022/030		KE5000005402	17-Feb-22	21-Jan-32	3,057	12,866.69	Fixed	14.1513				90.9333
FIFTEEN YEAR BONDS												
FXD2006/015		KE4000003406	26-Oct-06	07-Oct-24	258	21,992.48	Fixed	12.9000				97.1391
FXD1013/015		KE4000005850	29-Mar-13	18-Mar-28	413	27,600.80	Fixed	13.2000				92.6048
FXD1015/015	(Re-opened)	KE2000001055	25-Nov-11	06-Dec-25	588	26,196.80	Fixed	9.0000				91.1361
FXD1012/015		KE4000004875	26-Mar-12	06-Mar-27	1,323	85,939.80	Fixed	11.0000				85.6883
FXD1013/015	(Re-opened)	KE4000003790	25-Feb-13	07-Feb-28	1,477	62,475.29	Fixed	11.2000				88.9913
FXD2013/015	(Re-opened)	KE4000001858	29-Apr-13	10-Apr-28	1,565	79,939.79	Fixed	12.0000				92.1443
FXD1018/015		KE5000004632	20-Mar-18	09-Mar-33	3,305	78,931.85	Fixed	12.6000				91.3357
FXD2018/015	(Re-opened)	KE5000008570	22-Oct-18	03-Oct-33	3,542	33,411.75	Fixed	12.7000				86.4135
FXD2018/015		KE5000006522	26-Jan-18	20-Jan-33	3,693	91,000.00	Fixed	12.8013				94.0000
FXD2019/015		KE5000001139	13-May-19	24-Apr-34	3,745	91,666.75	Fixed	12.7240				94.3462
FXD2020/015		KE6000001326	29-Jul-19	23-Jul-35	3,922	33,910.81	Fixed	12.3835				92.5598
FXD2021/015	(Re-opened)	KE5000007210	25-Feb-20	05-Feb-35	4,032	73,156.30	Fixed	12.7500				94.7029
FXD2022/015	(Re-opened)	KE7000005025	29-Nov-22	29-Nov-37	4,505	68,937.75	Fixed	13.9420				86.7298
TWENTY YEAR BOND												
FXD1006/020	(Re-opened)	KE1000001493	30-Jun-06	05-Jun-26	1,096	55,432.05	Fixed	13.7000				87.6411
FXD1011/020	(Re-opened)	KE2000002175	30-May-11	05-May-31	2,693	37,029.48	Fixed	10.0000				92.5177
FXD1012/020	(Re-opened)	KE4000001845	28-Nov-12	01-Nov-32	3,036	67,050.45	Fixed	12.0000				97.0383
FXD1018/020		KE5000004543	25-Sep-18	21-Sep-38	4,906	12,761.29	Fixed	14.0000				88.1708
FXD1819/020		KE5000006325	26-Mar-18	21-Mar-38	5,152	94,515.60	Fixed	13.2000				78.8051
FXD1919/020		KE5000008653	30-Jul-19	05-Jul-39	5,378	88,106.60	Fixed	13.2000				85.4012
FXD2019/020		KE5000009894	15-Apr-19	21-Mar-39	5,537	83,930.00	Fixed	12.6730				84.4998
FXD1820/020		KE7000009210	19-Aug-20	20-Jul-41	6,391	75,064.30	Fixed	13.4400				86.7325
TWENTY FIVE YEAR BOND												
FXD1995/025	(Re-opened)	KE4000003890	26-Jun-19	25-May-35	4,144	28,192.90	Fixed	11.2500				91.3604
FXD1995/025		KE5000008845	26-Jan-18	28-Nov-43	7,093	94,335.75	Fixed	13.4000				95.3124
FXD1997/025	(Re-opened)	KE7000003652	10-Mar-21	09-Apr-46	8,113	98,490.00	Fixed	13.5000				87.1108
FXD2021/025	(Re-opened)	KE7000003652	10-Mar-21	09-Apr-46	8,113	98,490.00	Fixed	13.9240				87.2153
FXD2022/025	(Re-opened)	KE5000005852	24-Oct-22	22-Sep-47	8,695	25,772.30	Fixed	14.1880				91.0652
THIRTY YEAR BOND												
IFB 1/2013/030	(Re-opened)	KE2000002155	28-Feb-11	21-Jan-41	6,209	28,164.79	Fixed	12.0000				98.8334
INFRASTRUCTURE BONDS												
IFB1/2013/021		KE3000008150	30-Sep-13	15-Sep-25	692	16,090.21	Fixed	11.0000				98.8888
IFB1/2014/021		KE4000001190	27-Oct-14	12-Oct-26	984	18,612.48	Fixed	11.0000				95.8000
IFB1/2015/030		KE5000004153	16-Dec-15	02-Dec-24	318	8,906.92	Fixed	11.0000				96.0203
IFB1/2016/030		KE6000001151	14-Sep-16	01-Sep-26	587	32,466.55	Fixed	12.0000				94.6758
IFB1/2018/030		KE5000004654	23-May-18	12-May-25	476	18,925.76	Fixed	12.5000				98.1333
IFB1/2018/036		KE5000008855	24-Oct-18	28-Oct-21	2,013	30,004.79	Fixed	12.0000				94.6321
IFB1/2017/10		KE5000007980	27-Nov-17	19-Nov-24	301	21,992.29	Fixed	12.0000				97.5364
IFB1/2017/20		KE5000008860	27-Feb-17	12-Feb-28	1,848	11,400.88	Fixed	12.5000				98.6604
IFB1/2018/01		KE5000008850	29-Jan-18	10-Jan-30	2,179	41,184.80	Fixed	12.5000				93.4752
IFB1/2018/05		KE5000009105	19-Nov-18	25-Oct-28	3,305	36,767.28	Fixed	11.9500				98.3181
IFB1/2018/06		KE6000008840	26-Oct-18	08-Oct-38	4,277	71,028.55	Fixed	11.7500				95.0925
IFB1/2019/20		KE5000009750	26-Mar-19	22-Feb-44	7,338	18,826.69	Fixed	12.2000				98.8900
IFB1/2020/04		KE5000008855	03-Jan-20	20-Mar-28	884	10,252.80	Fixed	13.2000				97.5051
IFB1/2020/01		KE5000009450	15-Apr-20	02-Apr-29	1,007	118,460.40	Fixed	15.9300	99.5172	83.4436	92.1648	300,000,000
IFB1/2020/10		KE6000008430	15-Jan-20	02-Jan-29	1,097	118,460.40	Fixed	13.8500			92.1648	
IFB1/2021/11		KE6000009545	24-Aug-20	11-Aug-31	2,758	88,999.39	Fixed	13.9000			100.3261	
IFB1/2021/01		KE7000002324	25-Jan-21	05-Jan-37	4,732	81,150.87	Fixed	12.2013			78.2444	
IFB1/2021/07		KE7000008985	13-Apr-21	21-Mar-28	2,507	108,742.20	Fixed	12.8875			94.0351	
IFB1/2021/17		KE7000003537	13-Sep-21	16-Sep-42	6,703	78,627.32	Fixed	12.7375	17.5289	83.7427	82.1373	85.1373	30,000,000
IFB1/2022/10		KE7000003537	13-Jan-22	22-Mar-41	6,316	98,077.68	Fixed	13.7400	15.8752	95.4648	84.9773	97.0742	100,000,000
IFB1/2022/01		KE7000009985	21-Feb-22	01-Jan-38	4,892	94,034.60	Fixed	13.8500				95.1928
IFB1/2022/15		KE7000009235	25-Mar-22	27-Mar-28	1,771	18,424.39	Fixed	13.2100				98.9000
IFB1/2023/17A	(Re-opened)	KE5000003540	13-Mar-23	25-Feb-40	5,673	68,196.50	Fixed	14.3000			99.0969	
IFB1/2023/27A		KE6000008870	30-Jun-23	30-Jun-28	2,337	213,251.80	Fixed	18.8373	17.5250	97.6947	96.1715	94.1734	350,000,000
IFB1/2026.01		KE6000009230	13-Nov-23	05-May-30	2,296	112,752.99	Fixed	17.5327	17.7000	104.0609	106.6118	101.7476	370,000,000
IFB1/2026.02		KE6000009230	13-Nov-23	05-May-30	2,296	112,752.99	Fixed	17.5327	17.2000	104.5172	101.0686	101.7476	160,000,000
IFB1/2026.03		KE6000009230	13-Nov-23	05-May-30	2,296	112,752.99	Fixed	17.5327	17.4399	104.8942	101.4458	101.7476	300,000,000
REPOS SELL/BUY BACK TRANSACTIONS												
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION												
FXD1006/021		KE5000006825	15-Jun-21	11-Jun-27	1,066	22,068.44	Fixed	18.3854	18.7100	126.1502	103.7986	99.9613	16,700,000
FXD1020/026	(Re-opened)	KE7000008855	19-Nov-21	09-Nov-26	1,032	66,575.85	Fixed	11.2773	15.8500	86.1908	83.9921	85.0849	1,150,000
FXD1008/022	(Re-opened)	KE5000003986	17-Jul-22	15-Jul-26	1,001	53,690.93	Fixed	18.8463	19.7900	106.4779	105.1431	94.2312	9,050,000
IFB1/2018/030		KE6000001154	13-Mar-18	20-Apr-34	3,193	81,044.75	Fixed	12.7383	17.5000	82.2105	79.5258	94.3052	30,000,000
FXD1012/020	(Re-opened)	KE4000003845	26-Nov-12	21-Nov-32	3,208	67,988.85	Fixed	12.0000	15.7900	73.6379	71.2302	97.6326	108,000
IFB1/2019/20		KE5000009894	15-Apr-19	21-Mar-39	5,537	83,930.00	Fixed	12.6730	15.6739	87.5845	85.0756	84.4998	300,000
FXD1820/020		KE7000009210	19-Aug-20	20-Jul-41	6,391	75,064.30	Fixed	13.4400	15.5000	87.3000	84.4500	86.7325	1,000,000
FXD1997/025	(Re-opened)	KE7000003652	10-Mar-21	09-Apr-46	8,113	98,490.00	Fixed	13.5000	13.9700	90.4525	87.4091	87.2153	300,000
IFB1/2018/05		KE5000009105	19-Nov-18	25-Oct-28	3,305	36,004.79	Fixed	11.9500	15.6000	80.9395	77.7008	98.6521	255,000
IFB1/2018/06		KE6000008840	26-Oct-18	08-Oct-38	4,277	71,028.55	Fixed	11.7500	15.9700	79.3813	74.0609	95.0925	4,288,000
IFB1/2018/06		KE6000008840	26-Oct-18	08-Oct-38	4,277	71,028.55	Fixed	11.7500	15.7000	80.3318	77.3663	95.0925	9,050,000
IFB1/2018/06		KE6000008840	26-Oct-18	08-Oct-38	4,277	71,028.55	Fixed	11.7500	14.9402	87.9597	85.0222	95.0925	2,300,000
IFB1/2019/20		KE5000009750	26-Mar-19	22-Feb-44	7,338	18,826.69	Fixed	12.2000	15.6000	73.3403	69.1222	98.8900	16,256,000
IFB1/2020/01		KE6000009450	15-Apr-20	02-Apr-29	1,007	118,460.40	Fixed	15.8500	18.0000	87.3978	84.4280	92.1648	1,098,000
IFB1/2021/11		KE6000009545	24-Aug-20	11-Aug-31	2,758	88,249.60	Fixed	13.9000	18.8500	81.5288	78.9775	90.5918	1,400,000
IFB1/2021/11		KE6000009545	24-Aug-20	11-Aug-31	2,758	88,249.60	Fixed	13.9000	18.8400	81.6498	77.0383	90.5918	10,600,000
IFB1/2021/07		KE7000008985	13-Apr-21	21-Mar-28	2,507	81,150.87	Fixed	12.8875	18.5400	78.2437	74.5068	78.2444	500,000
IFB1/2021/07		KE7000008985	13-Apr-21	21-Mar-28	2,507	81,150.87	Fixed	12.8875	14.9900	94.1394	90.4377	78.2444	150,000
IFB1/2022/15		KE7000009235	25-Mar-22	27-Mar-28	1,771	108,742.20	Fixed	13.7375	19.5000	77.9893	73.3324	98.0391	255,000
IFB1/2022/15		KE7000009235	25-Mar-22	27-Mar-28	1,771	108,742.20	Fixed	13.7375	19.7700	79.8824	74.2206	98.0391	100,000
IFB1/2022/10		KE7000009235	15-Jun-22	22-Mar-28	1,771	79,627.38	Fixed	13.7625	17.8000	84.6872	80.9918	98.1973	3,000,000
IFB1/2022/10		KE7000009235	15-Jun-22	22-Mar-28	1,771	79,627.38	Fixed	13.7625	14.5000	97.3000	95.1000	98.1973	250,000
IFB1/2022/01		KE7000009985	21-Feb-22	01-Jan-38	4,892	94,034.60	Fixed	13.8500	17.7500	78.8500	75.4108	95.1928	500,000
IFB1/2022/01		KE7000009985	21-Feb-22	01-Jan-38	4,892	94,034.60	Fixed	13.8500	13.5300	76.7600	73.2939	95.1928	100,000
IFB1/2023/17A		KE5000003540	13-Mar-23	25-Feb-40	5,673	68,196.50	Fixed	14.3000	19.9000	71.9000	69.0000	99.0969	1,000,000
IFB1/2023/27A		KE6000008870	30-Jun-23	30-Jun-28	2,337	213,251.80	Fixed	18.8373	17.5250	97.6947	96.1715	94.1734	350,000,000
IFB1/2026.01		KE6000009230	13-Nov-23	05-May-30	2,296	112,752.99	Fixed	17.5327	17.7000	104.0609	106.6118	101.7476	370,000,000
IFB1/2026.02		KE6000009230	13-Nov-23	05-May-30	2,296	112,752.99	Fixed	17.5327	17.2000	104.5172	101.0686	101.7476	160,000,000
IFB1/2026.03		KE6000009230	13-Nov-23	05-May-30	2,296	112,752.99	Fixed	17.5327	17.4399	104.8942	101.4458	101.7476	300,000,000
CORPORATE BONDS												
NEAL PEOPLE MEDIUM TERM NOTE												
SFBG.05.UN/05.01.2020.CLUB		KE5000003990	10-Aug-15	28-Feb-28	483	307.16	VARIABLE	T.B (91) + 1.00%			95.0000	
SFBG.05.UN/05.01.2047.10.05		KE5000003102	10-Aug-15	24-Jul-28	1,645	1,036.50	VARIABLE	T.B (91) + 1.00%			131.5187	
ACORN GREEN BOND MEDIUM TERM NOTE												
ACORN/250		KE6000007000	08-Nov-19	08-Nov-24	281	1,865.90	FIXED	12.2500			105.1794	
FAMILY BANK MEDIUM TERM NOTE												
FAMLT/180		KE7000005890	20-Jun-21	18-Dec-26	1,061	3,900.00	FIXED	13.0000			100.0000	
FAMLT/115		KE7000005103	25-Jun-21	16-Dec-25	1,061	1.48	VARIABLE	182-Day-T.Bill +5.00bps			-	
EAST AFRICAN BREWERIES SUMERITE MEDIUM TERM NOTE												
EABL/MT/142		KE7000006540	28-Oct-21	26-Oct-26	1,011	11,000.00	FIXED	12.2500			100.1111	
KENYA MORTGAGE REFINANCE COMPANY MEDIUM TERM NOTE												
KMRC/142		KE7000007760	04-Mar-22	23-Feb-29	1,658	1,400.00	FIXED	12.3000			-	

Turnover in Bonds	
Today	Previous
2,412,986,000	**5,241,180,000**

Total Deals	
Today	Previous
93	**110**

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.

Key

FXD: Fixedrate Bond Treasury Bond **91A**: 13 weeks 91 day cross Market Auctions **MTN**: Medium Term Note

FXD: Fixed Rate Treasury Bond **VFM**: sold 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 conjunction with the information.