nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

January 21, 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 (%)	Total Value Traded (Kshs)
GOVERNMENT CIRCULARIZED RATE TREASURY BONDS ABOVE KES 50 MILLION												January 21, 2024
TWO YEAR BONDS												
FXD1202/2024	KE5000001030	21-Nov-22	19-Nov-24	585	58,604.40	Fixed	15.5721	18.2000	106.9872	98.3073	98.3429	900,000,000
THREE YEAR BONDS												
FXD1003/2021 (Re-opened)	KE5000000012	11-Nov-02	07-Nov-06	420	68,603.75	Fixed	11.7880				93.9399	
FXD1002/2021 (Re-opened)	KE5000000762	15-Mar-02	11-Mar-06	321	78,537.89	Fixed	14.2200				92.9123	
FXD2004/10	KE5000000321	16-Jan-04	11-Jan-07	1,075	21,459.23	Fixed	18.3854				99.9392	
FIVE YEAR BONDS												
FXD1018/08 (Re-opened)	KE5000000847	28-Feb-18	19-Feb-26	18	65,309.50	Fixed	11.3040				100.0667	
FXD2018/05 (Re-opened)	KE5000001050	13-May-13	05-May-24	96	38,201.48	Fixed	10.6720				98.0207	
FXD2018/06 (Re-opened)	KE5000000786	16-Dec-18	06-Dec-24	313	44,630.50	Fixed	11.4500				95.9019	
FXD2020/01 (Re-opened)	KE5000000547	11-May-20	05-May-25	460	104,515.75	Fixed	11.9073				93.7700	
FXD2021/05 (Re-opened)	KE7000004855	19-Nov-21	09-Nov-26	1,013	66,575.85	Fixed	11.2773				95.0849	
FXD2022/05 (Re-opened)	KE5000000995	17-Jul-22	13-Jul-28	1,622	55,456.50	Fixed	14.9443				94.2312	
TEN YEAR BONDS												
FXD2019/10 (Re-opened)	KE5000000320	29-Aug-19	17-Aug-26	926	76,466.79	Fixed	15.0390				94.6488	
FXD2017/05	KE5000001247	31-Jul-17	19-Jul-27	1,366	65,974.80	Fixed	12.9860				86.1413	
FXD2018/05	KE2000006762	27-Aug-18	14-Aug-28	1,657	60,000.00	Fixed	12.8860	18.6500	87.6773	82.1965	86.1413	60,000,000
FXD2018/10 (Re-opened)	KE5000000215	17-Dec-18	06-Dec-28	1,768	64,820.20	Fixed	12.9320				84.0773	
FXD2019/05	KE5000000663	29-Feb-19	21-Feb-29	1,838	67,524.87	Fixed	12.4395				85.9307	
FXD2019/10 (Re-opened)	KE5000000677	15-Aug-19	02-Aug-29	1,888	68,705.38	Fixed	12.3000				82.1399	
FXD2020/05	KE5000000571	29-Nov-19	20-Nov-29	2,111	68,743.40	Fixed	13.9170				78.7328	
FXD2021/05	KE5000000555	19-Feb-20	09-Feb-30	2,112	68,672.68	Fixed	14.0000				84.9267	
FXD2022/05	KE7000004624	30-Dec-20	20-Dec-30	2,314	65,705.30	Fixed	15.4900				84.0776	
FXD2023/10	KE5000005452	13-Feb-23	21-Jan-33	3,208	12,866.69	Fixed	14.1513				90.9333	
FIFTEEN YEAR BONDS												
FXD2006/15	KE4000003456	26-Oct-06	07-Oct-24	260	21,992.48	Fixed	12.9000				96.4779	
FXD2013/10	KE4000000890	29-Mar-13	10-Mar-25	484	27,600.80	Fixed	10.2000				92.6048	
FXD2015/15 (Re-opened)	KE2000001555	25-Nov-11	06-Dec-25	677	26,196.68	Fixed	9.0000				91.1981	
FXD2012/20 (Re-opened)	KE4000000875	26-Mar-12	06-Mar-27	1,214	85,939.80	Fixed	11.0000				88.6883	
FXD2013/15 (Re-opened)	KE4000000790	25-Feb-13	07-Feb-28	1,468	62,475.29	Fixed	11.2000				88.1851	
FXD2013/15 (Re-opened)	KE5000001958	29-Apr-13	10-Apr-28	1,531	79,809.79	Fixed	12.0000				92.7443	
FXD2014/15	KE5000004402	29-May-14	09-May-29	1,896	78,931.85	Fixed	12.6000				91.5357	
FXD2016/15 (Re-opened)	KE5000003870	22-Oct-16	03-Oct-33	3,533	33,471.75	Fixed	12.7500				86.4135	
FXD2018/15	KE5000006542	26-Jan-18	29-Jan-33	3,601	60,000.00	Fixed	12.8013	15.7500	85.6807	85.6008	86.4135	60,000,000
FXD2019/15	KE5000001194	13-May-19	24-Apr-34	3,738	81,666.75	Fixed	12.7240	15.7500	81.6300	80.8308	80.6011	60,000,000
FXD2020/15	KE6000001326	29-Jul-19	23-Jul-35	3,913	33,910.81	Fixed	12.3835	15.7500	83.6660	82.7613	79.1538	60,000,000
FXD2021/15 (Re-opened)	KE5000002710	25-Feb-20	05-Feb-35	4,023	73,156.30	Fixed	12.7500				84.7329	
FXD2022/15 (Re-opened)	KE7000005025	29-Nov-22	29-Nov-37	4,614	68,357.75	Fixed	13.9420				91.2399	
TWENTY YEAR BOND												
FXD1006/20 (Re-opened)	KE1000001491	30-Jul-06	05-Jul-26	1,997	55,432.05	Fixed	13.7000				87.6411	
FXD1012/20 (Re-opened)	KE2000002175	30-May-11	05-May-31	2,651	37,026.48	Fixed	10.0000				92.5177	
FXD1015/20 (Re-opened)	KE4000001845	28-Nov-12	01-Nov-32	3,197	67,065.65	Fixed	10.0000				87.5383	
FXD1018/20	KE5000005454	20-Sep-18	21-Sep-38	4,597	12,761.28	Fixed	14.0000				88.1738	
FXD1819/20	KE5000006835	26-Mar-18	21-Mar-38	4,143	94,515.60	Fixed	13.2000				84.6389	
FXD1920/20	KE5000006853	20-Jul-19	05-Jul-39	4,258	88,156.60	Fixed	13.2000	15.7500	85.6281	85.6017	86.1661	450,000,000
FXD2019/20	KE5000006864	15-Nov-19	21-Mar-39	4,528	83,930.95	Fixed	12.8730	15.8000	87.2668	83.2571	78.4798	260,000,000
FXD2020/20	KE5000006721	19-Aug-20	20-Jul-41	6,392	75,064.30	Fixed	13.4493	15.8500	92.1207	85.6039	85.1192	157,500,000
TWENTY FIVE YEAR BOND												
FXD2018/25 (Re-opened)	KE4000003890	26-Jun-18	23-May-36	4,135	29,192.90	Fixed	11.2500				91.3604	
FXD2020/25	KE5000006845	20-Jun-19	26-May-43	7,056	94,330.75	Fixed	13.4000				85.3124	
FXD1952/25 (Re-opened)	KE7000003602	10-Mar-21	09-Apr-46	8,524	66,490.00	Fixed	13.5245	15.9000	91.2079	87.5182	87.1108	110,000,000
FXD2022/25 (Re-opened)	KE5000005955	24-Oct-22	23-Sep-47	8,638	25,773.90	Fixed	14.1980				91.6802	
THIRTY YEAR BOND												
SDB 1/2013/30 (Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	6,209	26,144.76	Fixed	12.0000				92.6334	
INFRASTRUCTURE BONDS												
IFB1/2013/21	KE5000008150	30-Sep-13	15-Sep-25	593	18,050.21	Fixed	11.6000				98.8998	
IFB1/2014/20	KE4000001330	27-Oct-14	22-Oct-26	885	16,637.48	Fixed	11.0000				99.6969	
IFB1/2018/8	KE5000004150	14-Dec-18	02-Dec-24	306	8,934.50	Fixed	11.0000				98.0203	
IFB1/2019/15	KE4000001953	26-Mar-19	15-Mar-27	1,457	33,498.93	Fixed	11.0000				94.6758	
IFB1/2020/10	KE5000006903	24-Mar-20	21-Mar-30	2,191	19,523.79	Fixed	12.0000				98.7533	
IFB1/2021/10	KE5000006952	20-Sep-19	06-Dec-31	2,905	38,004.75	Fixed	12.0000				98.6521	
IFB1/2017/15	KE5000006786	27-Mar-17	18-Mar-32	2921	21,262.25	Fixed	12.9000				97.3394	
IFB1/2017/21	KE5000006960	27-Feb-17	12-Feb-38	1,638	11,402.95	Fixed	12.0000				99.6904	
IFB1/2018/05	KE5000006805	26-Jan-18	30-Jan-23	3,207	41,194.80	Fixed	12.9000				96.1032	
IFB1/2018/01	KE5000006339	19-Nov-18	25-Oct-38	5,381	36,787.30	Fixed	11.9000				88.3181	
IFB1/2018/05	KE5000006851	26-Oct-18	05-Oct-28	4,208	71,038.98	Fixed	11.7000	14.9000	89.7476	86.6196	77.0396	164,948,000
IFB1/2018/01	KE5000006760	20-Mar-18	22-Feb-46	7,337	16,628.65	Fixed	12.2000				88.8060	
IFB1/2020/05	KE5000006853	23-Jun-20	23-May-28	945	18,202.98	Fixed	15.2000				97.9201	
IFB1/2020/10	KE5000006820	19-Apr-20	02-Apr-38	1,888	118,460.46	Fixed	15.8000	17.1000	89.8403	86.3419	86.3239	300,000,000
IFB1/2021/05	KE5000006542	15-Apr-20	22-Apr-25	1,558	118,460.46	Fixed	15.8000	17.0500	89.7505	86.3395	86.3239	300,000,000
IFB1/2021/11	KE5000006945	24-Aug-20	11-Aug-31	2,749	88,249.80	Fixed	15.9000				91.0612	
IFB1/2021/15	KE7000004228	25-Nov-20	25-Nov-35	3,411	53,919.68	Fixed	15.9000	16.1750	83.8088	79.1538	79.1538	5,000,000
IFB1/2022/05	KE5000006964	19-Apr-21	23-Mar-38	5,018	83,350.50	Fixed	12.8130	17.7400	78.6055	74.0168	79.4790	200,000
IFB1/2018/10	KE5000006869	24-Oct-18	06-Oct-31	2,905	38,004.75	Fixed	12.0000	17.8000	81.0900	77.7008	86.6521	200,000
IFB1/2018/10	KE5000006893	26-Oct-18	30-Oct-28	2,905	38,004.75	Fixed	12.0000	17.8000	85.9375	82.4138	86.6521	12,000,000
IFB1/2018/15	KE5000006851	26-Jan-18	30-Jan-33	3,207	41,194.80	Fixed	12.9000	18.0700	79.5479	77.7397	96.1032	1,250,000
IFB1/2018/15	KE5000006950	26-Jan-18	30-Jan-33	3,207	41,194.80	Fixed	12.9000	17.9000	81.3980	81.0889	96.1032	4,000,000
IFB1/2019/05	KE5000007065	26-Oct-19	06-Oct-24	4,208	71,038.98	Fixed	11.7000	18.5000	74.5047	71.1207	77.0396	4,250,000
IFB1/2019/10	KE5000006840	15-Apr-20	02-Apr-29	1,888	118,460.46	Fixed	15.8500	14.6000	96.6121	92.6149	86.3239	1,250,000
IFB1/2021/15	KE5000006845	20-Aug-20	11-Aug-31	2,749	88,249.80	Fixed	15.9000	15.8900	91.8847	76.9837	91.0612	1,000,000
IFB1/2021/11	KE5000006945	24-Aug-20	11-Aug-31	2,749	88,249.80	Fixed	15.9000	15.8700	91.9565	86.4773	91.0612	100,000
IFB1/2021/05	KE7000003255	25-Jan-21	05-Jan-27	4,723	88,988.38	Fixed	12.2075	16.8000	73.2197	72.4722	100.3201	2,000,000
IFB1/2021/05	KE7000003846	12-Mar-21	21-Mar-28	5,528	53,919.68	Fixed	12.9873	16.9000	74.7490	71.4722	96.1032	1,500,000
IFB1/2021/15	KE7000004327	15-Feb-21	15-Feb-42	6,776	118,742.20	Fixed	12.7273	16.9500	78.1160	75.1476	86.0521	500,000
IFB1/2021/21	KE7000003327	13-Sep-21	18-Aug-42	6,775	118,742.20	Fixed	12.7273	14.8127	94.5509	89.5011	86.0521	400,000
IFB1/2022/05	KE5000006522	15-Jun-22	21-May-29	3,005	79,627.50	Fixed	13.7425	18.9500	89.1323	79.3049	96.4454	2,000,000
IFB1/2022/10	KE5000006532	15-Jun-22	21-May-32	3,605	79,627.50	Fixed	13.7425	18.6000	92.2423	85.3172	96.4454	3,000,000
IFB1/2022/15	KE5000006542	15-Jun-22	21-May-37	4,505	79,627.50	Fixed	13.7425	14.4000	99.3640	96.4388	96.4454	27,000,000
IFB1/2022/01	KE7000003721	27-Feb-22	28-Jan-41	6,207	98,377.88	Fixed	12.9850	17.8000	82.4175	79.8091	92.5732	10,000,000
IFB1/2022/01	KE7000003737	27-Feb-22	28-Jan-41	6,207	98,377.88	Fixed	12.9850	16.0013	93.2105	84.2126	92.5732	1,500,000
IFB1/2022/01	KE7000003721	27-Feb-22	28-Jan-41	6,207	98,377.88	Fixed	12.9850	15.4000	97.9107	92.1037	92.5732	6,900,000
IFB1/2022/15	KE5000006316	14-Nov-22	27-Oct-38	4,693	94,259.60	Fixed	13.5580	17.5000	87.5029	84.0356	95.6874	3,000,000
IFB1/2022/15	KE5000006326	14-Nov-22	27-Oct-38	4,693	94,259.60	Fixed	13.5580	18.9000	91.1019	86.0756	95.6874	700,000
IFB1/2022/15	KE5000006326	14-Nov-22	27-Oct-38	4,693	94,259.60	Fixed	13.5580	14.6568	99.4441	95.4191	95.6874	100,000
IFB1/2022/15	KE5000006316	14-Nov-22	27-Oct-38	4,693	94,259.60	Fixed	13.5580	14.8000	99.7147	95.8087	95.6874	41,500,000
IFB1/2026/05	KE5000006325	05-Dec-22	27-Nov-26	1,792	56,424.26	Fixed	13.2150	19.2600	90.3588	88.3528	98.9660	200,000
IFB1/2026/05	KE5000006325	05-Dec-22	27-Nov-26	1,792	56,424.26	Fixed	13.2150	15.5000	96.4608	94.3031	98.9660	4,000,000
IFB1/2031/15 (Re-opened)	KE5000005540	13-Mar-23	25-Feb-43	5,954	88,196.90	Fixed	14.3500	18.9000	86.5498	85.6326	86.0356	100,000
IFB1/2031/15 (Re-opened)	KE5000005565	13-Mar-23	25-Feb-43	5,954	88,196.90	Fixed	14.3500	15.5000	95.6874	94.7147	86.0356	1,000,000
IFB1/2031/15 (Re-opened)	KE5000005540	13-Mar-23	25-Feb-43	5,954	88,196.90	Fixed	14.3500	15.6000	95.2074	94.3947	86.0356	2,100,000
IFB1/2027/15	KE5000005565	13-Mar-23	25-Feb-43	5,954	88,196.90	Fixed	14.3500	16.5000	94.6013	88.2143	86.0356	800,000
IFB1/2027/15	KE5000005570	16-Jun-23	30-Jun-30	2,322	213,251.80	Fixed	15.6273	18.5400	94.1955	92.2403	97.4563	4,000,000
IFB1/2027/15	KE5000005570	16-Jun-23	30-Jun-30	2,322	213,251.80	Fixed	15.6273	16.5137	99.6868	97.7718	97.4563	6,250,000
IFB1/2027/15	KE5000005570	16-Jun-23	30-Jun-30	2,322	213,251.80	Fixed	15.6273	15.1021	101.0000	99.0053	97.4563	150,000
IFB1/2027/15	KE5000005570	16-Jun-23	30-Jun-30	2,322	213,251.80	Fixed	15.6273	15.4963	100.0000	101.0893	97.4563	2,089,000
IFB1/2027/15	KE5000005570	16-Jun-23	30-Jun-30	2,322	213,251.80	Fixed	15.6273	15.4300	100.2000	101.2053	97.4563	500,000
IFB1/2027/15	KE5000005570	16-Jun-23	30-Jun-30	2,322	213,251.80	Fixed	15.6273	15.3400	100.9000	101.9893	97.4563	2,000,000
IFB1/2027/15	KE5000005570	16-Jun-23	30-Jun-30	2,322	213,251.80	Fixed	15.6273	15.2000	103.9900	102.0046	97.4563	40,000,000
IFB1/2027/15	KE5000005570	16-Jun-23	30-Jun-30	2,322	213,251.80	Fixed	15.6273	15.1909	104.0000	102.0893	97.4563	1,000,000
IFB1/2027/15	KE5000005570	16-Jun-23	30-Jun-30	2,322	213,251.80	Fixed	15.6273	15.0428	104.9000	102.9893	97.4563	1,000,000
IFB1/2028/05	KE5000006325	12-Nov-23	06-Nov-28	2,097	112,752.95	Fixed	17.6327	17.6327	102.7075	99.9006	104.3323	150,000
IFB1/2028/05	KE5000006325	12-Nov-23	06-Nov-28	2,097	112,752.95	Fixed	17.6327	17.6000	104.1098	100.2118	104.3323	799,000
IFB1/2028/05	KE5000006325	12-Nov-23	06-Nov-28	2,097	112,752.95	Fixed	17.6327	17.3500	105.5041	101.6721	104.3323	2,500,000
IFB1/2028/05	KE5000006325	12-Nov-23	06-Nov-28	2,097	112,752.95	Fixed	17.6327	17.3000	106.1179	101.8208	104.3323	399,000
IFB1/2028/05	KE5000006325	12-Nov-23	06-Nov-28	2,097	112,752.95	Fixed	17.6327	16.5008	108.0000	104.1000	104.3323	1,000,000
IFB1/2028/05	KE5000006325	12-Nov-23	06-Nov-28	2,097	112,752.95	Fixed	17.6327	16.3000	108.9000	105.0000	104.3323	1,000,000
IFB1/2028/05	KE5000006325	12-Nov-23	06-Nov-28	2,097	112,752.95	Fixed	17.6327	16.3000	108.7014	104.8094	104.3323	1,000,000
IFB1/2028/05	KE5000006325	12-Nov-23	06-Nov-28	2,097	112,752.95	Fixed	17.6327	16.3000	108.7008	104.8728	104.3323	5,999,000
REVERSE REPO												
REPO/REVERSE REPO												
CORPORATE BONDS												
REAL PEOPLE MEDIUM TERM NOTE												
RPM2.5D.06/09/15-03.04.15	KE5000002090	15-Aug-15	26-Feb-25	384	397.10	VARIABLE	T.B (91) + 1.50%				90.0000	
RPM2.5D.06/09/15-03.04.15	KE5000002100	15-Aug-15	20-Jul-26	1,638	1,030.50	VARIABLE	T.B (91) + 1.50%				101.0187	
ACORN GREEN BOND MEDIUM TERM NOTE												
ACORN1/5G	KE6000007051	08-Dec-19	08-Dec-24	282	1,865.90	FIXED	12.2500				100.1794	
FAMILY BANK MEDIUM TERM NOTE												
FAMLT1/5D	KE7000005950	20-Jun-21	18-Dec-26	1,092	3,999.60	FIXED	13.0000				100.0000	
FAMLT1/5X	KE7000005933	20-Jun-21	18-Dec-26	1,092	1.00	VARIABLE	182-Day T-Bill +5.00bps				-	
EAST AFRICAN BREWERIES DOMESTIC MEDIUM TERM NOTE												
EABL DMT FXD	KE7000006849	28-Oct-21	29-Oct-28	1,092	11,000.00	FIXED	12.2500				100.1111	
KENYA MORTGAGE REFINANCE COMPANY MEDIUM TERM NOTE												
KMRC FXD	KE7000007760	04-Mar-22	23-Feb-29	1,860	1,400.00	FIXED	12.8000				-	

Turnover in Bonds	
Today	Previous
7,172,986,000	**5,861,113,400**

Total Deals	
Today	Previous
121	**126**

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:

MPR: Member Rate Payments Bond **MA:** 12 months 90 day rolling Member Auction **WPN:** Medium Term Note

FXD: Fixed Rate Treasury Bond **YTM:** yield to maturity **YTC:** Yield to next coupon event date **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.