nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

October 14, 2024

Issue No.		ISIN CODE	Issue Date	Maturity Date	Days to Maturity	Outstanding issue in millions	Coupon Rate	Coupon (%)	Traded Yield (%)	Dirty Price (%)	Clean Price (%)	Previous Price (%)	Traded Value (ksh)
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE Ksh 50 MILLION													Actual as at
TWO YEAR BONDS													
FXD2/2024/02	(Re-opened)	KE000000B158	21-Aug-23	16-Aug-25	306	64,724.98	Fixed	10.0103				99.8451	
THREE YEAR BONDS													
FXD3/2022/03	(Re-opened)	KE7000003012	11-Jan-22	07-Jan-25	175	60,605.75	Fixed	11.7890				97.4134	
FXD3/2023/03		KE000000A750	15-May-23	11-May-26	574	76,537.45	Fixed	14.4286				95.4379	
FXD3/2024/03	(Re-opened)	KE000000B325	15-Jan-24	11-Jan-27	819	62,988.82	Fixed	18.9854				102.6305	
FIVE YEAR BONDS													
FXD5/2019/05		KE0000000786	16-Dec-19	08-Dec-24	56	44,630.53	Fixed	11.4000				99.9968	
FXD5/2020/05	(Re-opened)	KE0000000547	14-May-20	07-May-25	205	104,518.73	Fixed	11.9875				99.9355	
FXD5/2021/05	(Re-opened)	KE0000000855	10-Nov-21	06-Nov-26	730	60,375.95	Fixed	11.2778				99.5993	
FXD5/2022/05	(Re-opened)	KE0000000995	17-Jan-22	13-Jan-27	1,465	103,944.1	Fixed	10.9440				100.3067	
TEN YEAR BONDS													
FXD10/2016/10	(Re-opened)	KE7000008328	29-Aug-16	17-Aug-26	672	102,521.46	Fixed	15.0000				98.7527	
FXD10/2017/10		KE7000007437	13-Jun-17	16-Jun-27	1,069	45,974.94	Fixed	12.9900				91.2600	
FXD10/2018/10		KE0000000782	27-Aug-18	14-Aug-28	1,460	40,564.40	Fixed	12.0000				94.9400	
FXD10/2019/10	(Re-opened)	KE0000000489	23-Jan-19	21-Jan-29	1,562	87,525.47	Fixed	12.5000				97.5000	
FXD10/2019/10		KE0000000571	17-Oct-19	13-Oct-29	1,822	47,924.38	Fixed	12.5000				95.3287	
FXD10/2020/10		KE0000000677	15-Apr-20	12-Apr-30	1,641	60,735.35	Fixed	12.5000				95.9607	
FXD10/2021/10		KE0000000679	15-Jun-21	08-Aug-31	1,757	95,704.45	Fixed	11.5176				75.9608	
FXD10/2019/15		KE0000000609	25-Nov-19	12-Nov-29	1,855	69,972.85	Fixed	12.2000				92.1279	
FXD10/2022/15		KE7000004049	16-May-22	03-May-32	2,759	63,056.33	Fixed	13.4400				94.7726	
FXD15/2024/15		KE0000000422	13-Feb-24	31-Jan-39	3,931	29,987.96	Fixed	14.1700				95.3656	
FXD15/2024/15	(Re-opened)	KE0000000547	25-Nov-24	13-Nov-34	3,437	45,107.13	Fixed	15.2000				95.9054	
FIFTEEN YEAR BONDS													
FXD15/2019/15		KE0000001055	29-Nov-19	18-Nov-33	147	27,000.90	Fixed	12.2000				95.4077	
FXD15/2020/15	(Re-opened)	KE2000001159	22-Jul-21	09-Jul-35	401	25,199.90	Fixed	9.0000				85.9073	
FXD15/2021/15		KE0000001675	24-Sep-21	06-Sep-37	1,057	92,939.90	Fixed	11.0000				95.4705	
FXD15/2021/15	(Re-opened)	KE0000001795	25-Feb-22	07-Feb-38	1,211	60,472.25	Fixed	11.2000				95.4722	
FXD15/2022/15	(Re-opened)	KE4000001858	25-Apr-22	13-Apr-38	1,274	70,858.75	Fixed	12.0000				95.4158	
FXD15/2018/15		KE5000000402	24-May-18	09-May-33	3,129	76,301.90	Fixed	13.0000				92.3700	
FXD15/2018/15	(Re-opened)	KE5000000879	25-Oct-18	09-Oct-33	3,276	33,471.75	Fixed	12.7500				95.4125	
FXD15/2019/15		KE0000000838	15-Jan-19	02-Jan-34	3,442	41,174.75	Fixed	12.5000				95.0000	
FXD15/2019/15		KE5000001734	13-Mar-19	24-Mar-34	3,479	61,944.75	Fixed	12.7245				94.9326	
FXD15/2020/15		KE4000001128	25-Jun-20	10-Jun-34	3,556	53,915.60	Fixed	12.0400				95.1151	
FXD15/2020/15	(Re-opened)	KE4000001218	29-Feb-22	03-Feb-35	3,766	75,196.30	Fixed	12.7900				75.9012	
FXD15/2022/15	(Re-opened)	KE7000009329	25-Apr-22	06-Apr-37	4,337	68,357.73	Fixed	13.9400				94.9899	
TWENTY YEAR BOND													
FXD20/2006/20	(Re-opened)	KE5000001465	20-Jun-06	05-Jun-26	1,330	56,449.73	Fixed	12.7500				99.0991	
FXD20/2015/20	(Re-opened)	KE0000000232	07-Dec-15	04-Dec-35	3,411	37,000.00	Fixed	10.0000				75.8700	
FXD20/2016/20		KE0000000968	28-Nov-16	21-Nov-36	3,780	97,208.90	Fixed	13.0000				75.8700	
FXD20/2017/20		KE0000000430	28-Sep-17	21-Sep-38	4,340	20,472.32	Fixed	11.0000				97.9330	
FXD20/2018/20		KE0000000625	29-Mar-18	21-Mar-38	4,888	94,518.60	Fixed	13.2000				98.5961	
FXD20/2018/20		KE0000000888	30-Jul-18	09-Jul-38	5,012	89,196.60	Fixed	13.2000				98.4709	
FXD20/2019/20		KE0000000966	15-Jan-19	21-Mar-39	5,271	83,000.00	Fixed	13.0700				94.9400	
FXD20/2020/20		KE7000005210	16-Aug-21	22-Jul-41	6,129	79,990.00	Fixed	13.9400				98.5996	
TWENTY FIVE YEAR BOND													
FXD25/2019/25	(Re-opened)	KE4000001059	28-Jun-19	28-May-43	3,879	20,100.00	Fixed	11.2000				72.4141	
FXD25/2019/25		KE0000000848	28-Jun-19	28-May-44	5,767	94,328.75	Fixed	13.4000				98.0375	
FXD25/2021/25	(Re-opened)	KE7000006362	16-May-21	28-Apr-46	7,667	85,490.65	Fixed	13.0840				91.3294	
FXD25/2022/25	(Re-opened)	KE4000000950	24-Oct-22	20-Sep-47	8,379	20,773.50	Fixed	14.1480				98.0077	
THIRTY YEAR BOND													
FXD30/2017/30	(Re-opened)	KE7000005136	29-Feb-24	21-Jan-47	5,943	35,144.75	Fixed	13.0000				95.9504	
INFRASTRUCTURE BONDS													
IFB1/2018/10Y		KE0000001019	30-Sep-21	15-Sep-28	306	16,993.21	Fixed	11.9000				94.9665	
IFB1/2018/10Y		KE0000001159	27-Oct-21	12-Oct-28	729	16,631.48	Fixed	11.4000				97.3216	
IFB1/2019/10Y		KE7000004195	14-Dec-21	30-Dec-29	45	5,538.50	Fixed	11.4000				96.2417	
IFB1/2019/10Y		KE7000004203	14-Dec-21	30-Dec-29	45	5,538.50	Fixed	11.4000				96.2417	
IFB1/2020/10Y		KE7000006420	23-May-22	13-May-30	1,957	10,429.79	Fixed	12.3000				97.3371	
IFB1/2021/10Y		KE0000000828	24-Oct-19	06-Oct-31	2,248	35,204.70	Fixed	12.0000				95.1925	
IFB1/2021/10Y		KE7000007588	27-Nov-17	18-Nov-24	35	21,262.25	Fixed	12.5000				95.7701	
IFB1/2021/10Y		KE0000000885	27-Feb-17	12-Feb-26	1,592	11,492.85	Fixed	12.5000				99.9804	
IFB1/2021/10Y		KE0000000893	29-Jun-18	19-Jun-31	3,519	47,196.60	Fixed	12.5000				95.5473	
IFB1/2022/10Y		KE0000000919	19-Nov-19	29-Oct-32	5,124	36,797.31	Fixed	11.0000				97.9770	
IFB1/2022/10Y		KE0000000943	28-Oct-19	08-Oct-32	4,771	71,028.50	Fixed	11.7500				77.2037	
IFB1/2023/10Y		KE0000001027	13-Jun-22	24-May-33	6,377	19,750.20	Fixed	13.7000				99.9000	
IFB2/2009/5Y		KE0000000953	03-Jun-20	24-May-24	588	15,200.00	Fixed	10.0000				99.9800	
IFB2/2020/5Y		KE0000000420	13-Apr-20	02-Apr-25	1,077	116,460.40	Fixed	10.9000				93.4511	
IFB2/2020/10Y		KE0000000945	24-Aug-20	11-Aug-31	2,462	85,249.60	Fixed	10.9000				95.0601	
IFB2/2021/10Y		KE7000003284	20-Jan-21	05-Jan-31	4,466	80,898.20	Fixed	12.0700				95.3406	
IFB2/2021/10Y		KE7000003466	12-Apr-21	31-Mar-31	5,271	81,750.60	Fixed	13.9870				94.7950	
IFB2/2021/10Y		KE7000003327	13-Dec-21	30-Nov-31	6,517	104,740.20	Fixed	12.7700				95.2777	
IFB2/2022/10Y		KE7000006438	23-May-22	13-May-32	6,935	81,750.60	Fixed	13.4000				94.9000	
IFB2/2022/10Y		KE7000007577	27-Feb-23	20-Jan-41	8,350	95,377.58	Fixed	12.9600				108.7925	
IFB2/2023/10Y		KE4000002218	14-Nov-22	27-Oct-36	4,396	94,258.60	Fixed	13.0900				107.1313	
IFB3/2020/5Y		KE4000001625	28-Dec-22	27-Nov-28	1,555	95,424.38	Fixed	13.2100				99.9722	
IFB3/2021/7Y	(Re-opened)	KE4000000968	13-Mar-20	20-Feb-40	5,607	114,750.40	Fixed	14.3990	16.0749	93.8160	91.4347	92.9997	200,000.000
IFB3/2021/7Y	(Re-opened)	KE4000000968	13-Mar-20	20-Feb-40	5,607	114,750.40	Fixed	14.3990	16.5700	93.8025	91.4390	92.9997	100,000.000
IFB3/2021/7Y	(Re-opened)	KE4000000968	13-Mar-20	20-Feb-40	5,607	114,750.40	Fixed	14.3990	16.0000	93.9373	91.5928	92.9997	300,000.000
IFB3/2021/7Y	(Re-opened)	KE4000000968	13-Mar-20	20-Feb-40	5,607	114,750.40	Fixed	14.3990	16.1000	93.9273	91.5808	92.9997	300,000.000
IFB3/2021/7Y	(Re-opened)	KE4000000968	13-Mar-20	20-Feb-40	5,607	114,750.40	Fixed	14.3990	16.1298	94.9011	92.1798	92.9997	300,000.000
IFB3/2021/7Y		KE4000000979	19-Jun-20	13-Jun-40	5,665	212,261.60	Fixed	15.6370				102.1394	
IFB3/2022/4.5Y		KE4000002218	13-Mar-23	06-Mar-28	2,030	166,900.55	Fixed	17.9027	16.6298	112.7888	108.1987	105.2990	300,000.000
IFB3/2022/4.5Y		KE4000002218	13-Mar-23	06-Mar-28	2,030	166,900.55	Fixed	17.9027	16.0000	112.8712	108.2843	105.2990	200,000.000
IFB3/2022/4.5Y		KE4000002218	13-Mar-23	06-Mar-28	2,030	166,900.55	Fixed	17.9027	16.4000	113.0024	108.7195	105.2990	100,000.000
IFB3/2022/4.5Y		KE4000000420	19-Feb-20	05-Aug-32	2,859	242,957.57	Fixed	15.4857	16.0991	111.9038	106.6238	105.0705	1,000,000.000
IFB3/2022/4.5Y		KE4000000420	19-Feb-20	05-Aug-32	2,859	242,957.57	Fixed	15.4857	16.1000	112.0000	106.7200	105.0705	500,000.000
IFB3/2022/4.5Y		KE4000000420	19-Feb-20	05-Aug-32	2,859	242,957.57	Fixed	15.4857	16.4000	112.1878	106.9178	105.0705	200,000.000
IFB3/2022/4.5Y		KE4000000420	19-Feb-20	05-Aug-32	2,859	242,957.57	Fixed	15.4857	16.6000	112.3599	107.1099	105.0705	300,000.000
IFB3/2022/4.5Y		KE4000000420	19-Feb-20	05-Aug-32	2,859	242,957.57	Fixed	15.4857	16.7500	112.7648	107.6548	105.0705	600,000.000
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW Ksh 50 MILLION													
FXD1/2019/02	(Re-opened)	KE0000000539	25-Aug-18	17-Aug-20	673	103,327.48	Fixed	13.2000	17.0000	99.7150	96.6010	96.7507	500,000
FXD1/2019/02		KE0000000547	15-Nov-18	07-Nov-20	721	103,327.48	Fixed	13.2000	17.2000	99.5000	96.4000	96.4000	1,000,000
FXD1/2018/05		KE0000000938	22-Jun-18	23-May-23	2,767	54,328.75	Fixed	12.4000	17.3000	95.6000	75.3397	96.0070	2,000,000
FXD1/2018/05		KE0000000325	28-Mar-18	21-Mar-23	2,699	94,013.60	Fixed	12.0000	13.3298	103.8131	99.7988	98.5991	800,000
FXD1/2018/05		KE0000000760	23-Mar-18	23-Feb-23	2,675	16,828.60	Fixed	12.0000	11.7400	104.0663	100.1218	99.0794	2,000,000
FXD1/2021/05		KE7000003284	20-Jan-21	05-Jan-31	4,466	80,898.20	Fixed	12.0700	16.0000	86.3439	83.0354	95.3406	1,300,000
FXD1/2021/05		KE7000003284	20-Jan-21	05-Jan-31	4,466	80,898.20	Fixed	12.0700	15.7500	87.6023	84.6758	95.3406	1,000,000
FXD1/2021/05		KE7000003284	20-Jan-21	05-Jan-31	4,466	80,898.20	Fixed	12.0700	12.3500	97.5000	94.6773	95.3406	1,000,000
FXD1/2022/05		KE0000000232	13-Jun-22	21-May-40	5,898	79,627.50	Fixed	13.7500	16.0000	90.0000	86.6000	94.5327	1,000,000
FXD1/2022/05		KE0000000232	13-Jun-22	21-May-40	5,898	79,627.50	Fixed	13.7500	16.3871	90.5000	86.9500	94.5327	1,300,000
FXD1/2022/05		KE0000000232	13-Jun-22	21-May-40	5,898	79,627.50	Fixed	13.7500	16.3000	91.4145	90.6890	94.5327	100,000
FXD1/2022/05		KE0000000232	13-Jun-22	21-May-40	5,898	79,627.50	Fixed	13.7500	16.6818	90.9000	90.1422	94.5327	1,300,000
FXD1/2022/05		KE0000000232	13-Jun-22	21-May-40	5,898	79,627.50	Fixed	13.7500	16.6000	100.1799	99.6321	94.5327	1,300,000
FXD1/2024/07		KE0000000979	19-Jun-20	13-Jun-40	7,665	212,261.60	Fixed	15.6370	17.0000	91.8000	90.6231	105.1994	1,000,000
FXD1/2024/07		KE0000000979	19-Jun-20	13-Jun-40	7,665	212,261.60	Fixed	15.6370	16.3000	106.0932	101.0158	105.1994	100,000
FXD1/2024/07	(Re-opened)	KE0000000979	19-Jun-20	13-Jun-40	7,665	212,261.60	Fixed	15.6370	16.5000	106.3000	101.3000	105.1994	1,000,000
IFB1/2021/10Y	(Re-opened)	KE0000000885	13-Mar-20	20-Feb-40	5,607	114,750.40	Fixed	14.3990	16.2000	92.3000	90.8800	92.9997	3,000,000
IFB1/2021/10Y		KE0000000232	13-Jun-22	21-May-40	5,898	79,627.50	Fixed	13.7500	16.7000	110.7500	105.1900	94.5327	100,000
IFB1/2022/10Y		KE0000000420	19-Feb-20	05-Aug-32	2,859	242,957.57	Fixed	15.4857	16.8000	112.3000	106.8000	105.0705	500,000
IFB2/2022/4.5Y		KE4000002218	13-Mar-23	06-Mar-28	2,030	166,900.55	Fixed	17.9027	16.7000	113.7881	109.1402	105.2990	30,000.000
IFB2/2022/4.5Y		KE4000002218	13-Mar-23	06-Mar-28	2,030	166,900.55	Fixed	17.9027	16.8000	113.8819	109.2364	105.2990	800,000
IFB2/2022/4.5Y		KE4000002218	13-Mar-23	06-Mar-28	2,030	166,900.55	Fixed	17.9027	16.2700	117.9859	113.4396	105.2990	1,000,000
IFB2/2022/4.5Y		KE4000000420	19-Feb-20	05-Aug-32	2,859	242,957.57	Fixed	15.4857	16.5347	112.4579	110.6719	105.0705	1,000,000

REPURCHASE AGREEMENTS

SEMI ANNUAL COUPON MEDIUM TERM NOTE													
BPSL/R/LUSDCORP/1.5SR ACSW (SIPPI) NON SECURED MEDIUM TERM NOTE		KE5000003102	10-Aug-21	24-Jul-26	1,276	300.00	VARIABLE	7.8 (6Y + 1.00)				127.3107	
FLOATING RATE MEDIUM TERM NOTE													
ACCESS BANK AFRICA MEDIUM TERM NOTE		KE5000000585	08-Nov-19	08-Nov-24	25	1,800.00	FIXED	12.2500				120.1794	
FLOATING RATE MEDIUM TERM NOTE													
AMWILI FMN		KE7000004085	25-Jun-21	18-Dec-28	795	3,999.00	FIXED	13.0000				120.0000	
CABLE PLUS		KE7000004120	30-Jun-21	18-Dec-28	795	1.00	VARIABLE	182Day TBill +5.00bps				-	
EAST AFRICAN BREWERIES DOMESTIC MEDIUM TERM NOTE													
EABL DMTN		KE7000006849	28-Oct-21	29-Oct-28	795	11,000.00	FIXED	12.2000				120.1111	
SENTL MORTGAGE REFINANCE COMPANY MEDIUM TERM NOTE													
SMRC C40		KE7000007760	09-Mar-22	23-Feb-28	1,093	1,400.00	FIXED	12.5000				-	

Turnover in Bonds		Deal Days	
Today	Previous	Today	Previous
5,122,000,000.00	**4,625,250,000.00**	**10**	**192**

KEY BOND INVESTMENT CONSIDERATIONS

There are a number of key variables to look at when investing in bonds: the bonds 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.

FRN Floating Rate Treasury Bond **NSE** Nairobi Securities Exchange **MPR** Monetary Policy Rate

CBK Central Bank of Kenya **FXD** Fixed Rate Treasury Bond **YTM** Yield to Maturity **YTC** Yield to Call **IFB** Infrastructure Bond **N** Non-traded

Not warranty of any kind, implied, express or statutory is given in connection with the information.