nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

January 4, 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 (%)	Total Value Traded (kshs)
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES.50 MILLION													January 4, 2024
TWO YEAR BONDS													
FXD1/2023/02	(Re-opened)	KE000000109	21-Aug-23	18-Aug-25	592	50,606.45	Fixed	16.6723				99.1962	
THREE YEAR BONDS													
FXD1/2022/03	(Re-opened)	KE7000000213	11-Apr-22	07-Apr-25	458	88,605.75	Fixed	11.7660				93.7379	
FXD1/2023/03		KE000000752	15-May-23	11-May-26	858	76,537.85	Fixed	14.2200				92.9123	
FIVE YEAR BONDS													
FXD1/2018/05		KE5000009547	25-Feb-18	19-Feb-24	46	65,359.55	Fixed	11.3040				99.2439	
FXD2/2019/05		KE5000001096	13-May-19	09-May-24	123	28,207.45	Fixed	10.6720				98.5393	
FXD3/2019/05		KE5000005705	18-Dec-19	09-Dec-24	340	44,630.55	Fixed	11.4500				95.9013	
FXD1/2020/05	(Re-opened)	KE5000009547	11-May-20	09-May-25	487	106,518.75	Fixed	11.9973				92.6566	
FXD2/2020/05	(Re-opened)	KE5000005055	13-Nov-20	09-Nov-25	1,040	66,073.85	Fixed	11.2773				85.0946	
FXD2/2023/05	(Re-opened)	KE5000005996	17-Jul-23	10-Jul-28	1,649	50,136.20	Fixed	16.8440				96.7786	
TEN YEAR BONDS													
FXD1/2014/10	(Re-opened)	KE5000008950	20-May-15	01-Jan-24	11	20,932.15	Fixed	12.1900				99.1565	
FXD1/2015/10	(Re-opened)	KE5000009326	26-Aug-16	17-Aug-25	595	74,495.75	Fixed	13.0390				94.5495	
FXD2/2017/10		KE5000007327	21-Jul-17	19-Jul-27	1,292	69,974.85	Fixed	12.9860				88.1473	
FXD1/2018/10	(Re-opened)	KE5000009762	27-Aug-18	24-Aug-28	1,506	40,596.95	Fixed	12.0950				86.7123	
FXD2/2018/10	(Re-opened)	KE5000009276	12-Dec-18	06-Dec-28	1,796	93,600.25	Fixed	12.9320				84.0773	
FXD1/2019/10		KE5000008653	25-Feb-19	22-Feb-29	1,906	67,026.95	Fixed	12.4390				85.9057	
FXD2/2019/10		KE5000006617	15-Apr-19	08-Apr-29	1,911	56,763.45	Fixed	12.3000				82.1295	
FXD3/2019/10		KE5000006627	13-Aug-19	05-Aug-29	2,041	86,741.45	Fixed	12.5100				82.7186	
FXD4/2019/10		KE5000005955	25-Nov-19	12-Nov-29	2,138	89,512.95	Fixed	12.2850				84.5367	
FXD1/2020/10		KE5000009434	16-May-20	09-May-30	2,042	65,705.35	Fixed	13.4900				88.9561	
FXD2/2020/10		KE5000005462	13-Feb-20	21-Jan-30	2,013	12,890.65	Fixed	14.1013				92.9333	
FIFTEEN YEAR BONDS													
FXD1/2008/15		KE4000003436	26-Oct-09	07-Oct-24	277	31,952.45	Fixed	12.0000				97.1281	
FXD1/2010/15		KE4000005550	29-Mar-10	10-Mar-25	421	27,693.95	Fixed	13.2500				92.8046	
FXD1/2012/15	(Re-opened)	KE4000008350	20-Apr-11	06-Dec-25	794	25,159.85	Fixed	9.0000				81.1381	
FXD2/2012/15		KE4000013675	24-Sep-12	06-Sep-27	1,341	85,939.85	Fixed	11.0000				89.8883	
FXD1/2013/15	(Re-opened)	KE4000010750	25-Feb-13	07-Feb-28	1,495	62,473.25	Fixed	11.2000				85.9813	
FXD2/2013/15	(Re-opened)	KE4000010868	29-Apr-13	10-Apr-28	1,558	70,839.75	Fixed	12.0000				82.7985	
FXD1/2015/15		KE5000004422	20-May-15	09-May-30	2,413	76,351.65	Fixed	12.5000				81.3367	
FXD2/2015/15	(Re-opened)	KE5000008879	22-Oct-15	03-Oct-33	3,560	33,411.75	Fixed	12.7000				85.4129	
FXD1/2016/15		KE5000009450	26-Jan-16	05-Jan-36	3,658	79,086.95	Fixed	12.8070				83.6352	
FXD2/2016/15		KE5000001158	13-May-16	26-Apr-36	3,763	81,984.75	Fixed	12.7340				84.3152	
FXD3/2016/15		KE5000007328	28-Jul-16	23-Jul-36	3,940	33,918.85	Fixed	12.9450				86.1571	
FXD1/2018/15	(Re-opened)	KE5000007218	25-Feb-20	25-Feb-35	4,055	73,156.35	Fixed	12.7500				92.6515	
FXD1/2022/15	(Re-opened)	KE5000009509	29-Apr-22	29-Apr-37	4,941	68,257.75	Fixed	13.9420				88.7208	
TWENTY YEAR BOND													
FXD1/2006/20	(Re-opened)	KE1000001450	30-Jun-06	05-Jun-26	1,614	32,432.05	Fixed	13.7500				87.5417	
FXD1/2013/20	(Re-opened)	KE4000010475	30-May-11	09-May-31	2,575	37,035.45	Fixed	12.0000				92.6177	
FXD1/2014/20	(Re-opened)	KE4000013490	28-Nov-12	01-Nov-32	2,728	87,265.55	Fixed	12.0000				87.5353	
FXD1/2015/20		KE5000005454	26-Feb-15	21-Feb-35	4,524	12,751.25	Fixed	14.0000				85.7139	
FXD1/2016/20		KE5000008325	26-Feb-16	21-Mar-36	5,175	94,515.95	Fixed	13.2000				84.3596	
FXD2/2016/20		KE5000009276	30-Jul-16	05-Jul-36	5,296	85,156.55	Fixed	13.2000				85.4812	
FXD1/2018/20		KE5000009864	15-Jun-18	21-Mar-38	5,555	83,350.55	Fixed	12.8730				83.5391	
FXD1/2022/20		KE5000009376	16-Aug-22	22-Jul-42	6,408	75,586.05	Fixed	13.4440				85.7226	
TWENTY FIVE YEAR BOND													
FXD1/2018/25	(Re-opened)	KE4000003986	26-Jun-18	25-May-35	4,152	26,152.55	Fixed	11.2000				91.3934	
FXD1/2019/25		KE5000009545	20-Jun-19	25-May-43	7,080	96,325.75	Fixed	13.4950				85.3128	
FXD1/2021/25	(Re-opened)	KE7000003602	13-May-21	09-Apr-46	8,131	90,450.05	Fixed	13.5240				81.2873	
FXD1/2022/25	(Re-opened)	KE5000009565	24-Oct-22	23-Sep-47	8,993	20,775.55	Fixed	14.1980				81.6802	
THIRTY YEAR BOND													
SDB 10012026	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	6,227	26,144.75	Fixed	12.0000				90.6134	
INFRASTRUCTURE BONDS													
IFB1/2013/21		KE5000008150	30-Sep-13	15-Sep-25	520	16,990.21	Fixed	11.0000				98.6968	
IFB1/2014/12A		KE4000008150	20-Oct-14	12-Oct-26	1,012	16,631.45	Fixed	11.0000				98.4926	
IFB1/2018/05		KE5000004150	14-Dec-18	03-Dec-24	331	9,936.55	Fixed	11.0000				98.5333	
IFB1/2019/10		KE5000006665	30-May-19	19-May-27	1,047	23,496.95	Fixed	11.0000				94.9756	
IFB1/2020/05		KE5000004804	23-Dec-20	12-Dec-25	346	18,604.75	Fixed	12.0000				98.4000	
IFB1/2016/10A		KE5000009855	29-Aug-16	16-Aug-26	1,052	38,604.75	Fixed	12.0000				98.6321	
IFB1/2017/10		KE5000007986	27-Nov-17	19-Nov-29	1,779	21,242.25	Fixed	12.0000				87.5399	
IFB1/2017/12A		KE5000008850	27-Feb-17	12-Feb-29	1,806	11,402.85	Fixed	12.5000				98.6594	
IFB1/2018/20A		KE5000009850	29-Jan-18	30-Jan-38	5,206	41,199.85	Fixed	12.5000				93.4752	
IFB1/2018/20H		KE5000009509	14-Nov-18	25-Oct-38	5,408	36,797.35	Fixed	11.9500				88.3181	
IFB1/2018/05H		KE5000005543	26-Oct-18	08-Oct-25	4,206	71,028.95	Fixed	11.7500				85.0925	
IFB1/2019/20H		KE5000009760	20-Mar-19	10-Feb-44	7,194	16,928.65	Fixed	12.2000				88.8680	
IFB1/2020/15		KE5000008653	15-Jun-20	25-May-35	872	10,252.95	Fixed	10.3000				87.9201	
IFB1/2020/10		KE5000009450	15-Apr-20	05-Apr-30	1,913	118,493.45	Fixed	10.8500				92.1945	
IFB1/2020/17A		KE5000005455	24-Aug-20	11-Aug-37	5,775	80,249.65	Fixed	10.9000				86.4445	
IFB1/2021/30A		KE7000002345	28-Jun-21	05-Jun-51	9,759	80,858.35	Fixed	12.2973				100.3361	
IFB1/2021/30H		KE7000002345	13-Apr-21	21-Mar-51	9,555	81,785.65	Fixed	12.0873				96.3036	
IFB1/2022/31H		KE7000003537	13-Dec-21	19-Nov-52	9,901	106,762.25	Fixed	12.7373				96.0391	
IFB1/2022/30A		KE5000009202	13-Jun-22	21-May-47	8,360	78,637.35	Fixed	13.7420				86.1873	
IFB1/2022/15		KE5000009202	21-Feb-22	29-Jan-37	5,206	36,277.55	Fixed	13.8000				87.7000	
IFB1/2023/21A		KE5000009376	20-Jun-23	20-Jun-36	4,926	96,150.65	Fixed	13.8000				90.1524	
IFB1/2023/21		KE5000009525	25-Oct-23	27-Nov-28	1,769	58,426.25	Fixed	13.5750				87.5371	
IFB1/2023/17A	(Re-opened)	KE5000009545	13-Mar-23	20-Feb-40	5,891	68,196.55	Fixed	14.2000				87.7700	
IFB1/2023/7A		KE5000009875	19-Jun-23	30-Jun-30	2,365	213,257.85	Fixed	15.8375				100.0757	
IFB1/2026/30		KE5000009216	13-Nov-23	06-May-30	2,314	112,752.85	Fixed	17.6327				104.1726	

NSE SELL/BUY BACK TRANSACTIONS

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 (%)	Total Value Traded (kshs)
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD2/2023/05	(Re-opened)	KE5000005996	17-Jul-23	10-Jul-28	1,649	50,136.20	Fixed	16.8440	17.0400	107.3913	96.7786	100.000	
FXD2/2023/05	(Re-opened)	KE5000005996	17-Jul-23	10-Jul-28	1,649	50,136.20	Fixed	16.8440	16.9600	107.5365	96.9228	99.7786	200,000
FXD2/2018/15		KE5000009877	15-Nov-18	22-Nov-33	3,815	60,725.35	Fixed	12.3000	18.8500	91.3521	79.6523	80.1350	100,000
IFB1/2018/20H		KE5000009509	14-Nov-18	25-Oct-38	5,408	36,797.35	Fixed	11.9500	18.9700	75.7132	74.0061	88.3181	200,000
IFB1/2018/05H		KE5000005543	26-Oct-18	08-Oct-25	4,206	71,028.95	Fixed	11.7500	17.5000	76.8602	74.8037	85.0925	5,000,000
IFB1/2019/30H		KE5000005543	26-Oct-19	08-Oct-25	4,206	71,028.95	Fixed	11.7500	17.9000	76.7506	74.8041	85.0925	5,000,000
IFB1/2020/17A		KE5000005455	24-Aug-20	11-Aug-37	5,775	80,249.65	Fixed	10.9000	18.6000	89.6128	76.7453	86.4445	200,000
IFB1/2020/17H		KE5000005455	24-Aug-20	11-Aug-37	5,775	80,249.65	Fixed	10.9000	18.0400	80.4555	76.5043	86.4445	1,200,000
IFB1/2020/17H		KE5000005455	24-Aug-20	11-Aug-37	5,775	80,249.65	Fixed	10.9000	15.6000	89.5112	81.0987	86.4445	24,000,000
IFB1/2021/30H		KE7000002345	13-Apr-21	21-Mar-51	9,555	81,785.65	Fixed	12.0873	16.5400	77.5557	74.5322	96.3036	200,000
IFB1/2022/15		KE5000009202	21-Feb-22	29-Jan-37	5,206	36,277.55	Fixed	13.8000	17.0000	84.8148	79.9000	87.7000	100,000
IFB1/2022/30H		KE5000009525	25-Oct-22	27-Nov-28	1,769	58,426.25	Fixed	13.5750	18.2600	88.5908	80.8566	87.5371	1,500,000
IFB1/2022/18H		KE5000009216	14-Nov-22	27-Oct-36	4,680	94,256.65	Fixed	13.6380	18.5000	82.1286	80.1175	86.1526	300,000
IFB1/2022/18H		KE5000009216	14-Nov-22	27-Oct-36	4,680	94,256.65	Fixed	13.6380	17.8000	84.8148	82.8126	86.1526	200,000
IFB1/2022/10H		KE5000002232	13-Jan-22	23-May-40	5,950	78,627.55	Fixed	13.7420	18.5100	79.2609	76.3630	86.1873	1,100,000
IFB1/2022/10H		KE5000002232	13-Jan-22	23-May-40	5,950	78,627.55	Fixed	13.7420	14.4900	97.0000	96.0941	86.1873	500,000
IFB1/2022/10H		KE5000002232	13-Jan-22	23-May-40	5,950	78,627.55	Fixed	13.7420	13.7600	100.7600	99.8741	86.1873	500,000
IFB1/2022/10H		KE7000003537	21-Feb-22	29-Jan-51	9,236	98,377.35	Fixed	12.9800	18.5000	79.6776	74.2087	87.9792	4,000,000
IFB1/2023/7H		KE5000009875	19-Jun-23	30-Jun-30	2,365	213,257.85	Fixed	15.8375	17.5000	95.6108	94.7000	100.0757	800,000
IFB1/2023/7H		KE5000009875	19-Jun-23	30-Jun-30	2,365	213,257.85	Fixed	15.8375	16.8300	97.5000	96.7600	100.0757	1,000,000
IFB1/2023/7H		KE5000009875	19-Jun-23	30-Jun-30	2,365	213,257.85	Fixed	15.8375	15.7500	101.0000	100.2632	100.0757	1,000,000
IFB1/2023/17H	(Re-opened)	KE5000009545	13-Mar-23	20-Feb-40	5,891	68,196.55	Fixed	14.2000	17.5000	85.2000	84.0000	87.7700	100,000
IFB1/2023/17H	(Re-opened)	KE5000009545	13-Mar-23	20-Feb-40	5,891	68,196.55	Fixed	14.2000	17.5000	85.2000	84.0000	87.7700	500,000
IFB1/2023/17H	(Re-opened)	KE5000009545	13-Mar-23	20-Feb-40	5,891	68,196.55	Fixed	14.2000	17.0000	91.4107	86.9866	87.7700	2,500,000
IFB1/2026/30		KE5000009216	13-Nov-23	06-May-30	2,314	112,752.85	Fixed	17.6327	18.1800	101.7488	99.1777	104.1726	5,000,000
IFB1/2026/30		KE5000009216	13-Nov-23	06-May-30	2,314	112,752.85	Fixed	17.6327	17.6000	103.4977	100.0059	104.1726	20,250,000
IFB1/2026/30		KE5000009216	13-Nov-23	06-May-30	2,314	112,752.85	Fixed	17.6327	17.6000	103.5427	100.0496	104.1726	500,000
IFB1/2026/30		KE5000009216	13-Nov-23	06-May-30	2,314	112,752.85	Fixed	17.6327	17.3401	104.3000	101.7392	104.1726	400,000
IFB1/2026/30		KE5000009216	13-Nov-23	06-May-30	2,314	112,752.85	Fixed	17.6327	17.2000	104.7063	102.1748	104.1726	2,000,000
IFB1/2026/30		KE5000009216	13-Nov-23	06-May-30	2,314	112,752.85	Fixed	17.6327	17.0521	105.2000	102.6392	104.1726	600,000
IFB1/2026/30		KE5000009216	13-Nov-23	06-May-30	2,314	112,752.85	Fixed	17.6327	16.9800	105.4899	102.9401	104.1726	3,500,000
IFB1/2026/30		KE5000009216	13-Nov-23	06-May-30	2,314	112,752.85	Fixed	17.6327	16.9000	105.7500	103.2154	104.1726	100,000
IFB1/2026/30		KE5000009216	13-Nov-23	06-May-30	2,314	112,752.85	Fixed	17.6327	16.7000	106.3000	103.8000	104.1726	1,000,000
IFB1/2026/30		KE5000009216	13-Nov-23	06-May-30	2,314	112,752.85	Fixed	17.6327	16.7400	106.1978	103.6300	104.1726	200,000
IFB1/2026/30		KE5000009216	13-Nov-23	06-May-30	2,314	112,752.85	Fixed	17.6327	16.6422	106.5000	103.9352	104.1726	10,000,000
IFB1/2026/30		KE5000009216	13-Nov-23	06-May-30	2,314	112,752.85	Fixed	17.6327	16.6300	106.5300	103.9775	104.1726	7,550,000
IFB1/2026/30		KE5000009216	13-Nov-23	06-May-30	2,314	112,752.85	Fixed	17.6327	16.6013	106.6212	104.0094	104.1726	4,000,000
IFB1/2026/30		KE5000009216	13-Nov-23	06-May-30	2,314	112,752.85	Fixed	17.6327	16.5272	106.8698	104.3376	104.1726	900,000
IFB1/2026/30		KE5000009216	13-Nov-23	06-May-30	2,314	112,752.85	Fixed	17.6327	16.5140	106.9126	104.3824	104.1726	2,000,000
CORPORATE BONDS													
SEAL PEOPLE MEDIUM TERM NOTE													
SPM2.BD.2020.15.0540.13.05		KE5000002096	13-Aug-19	28-Feb-25	421	267.15	VARIABLE	T-B (91) + 1.95%				90.0000	
SPM2.BD.2019.02.0340.02.04.05		KE5000001102	10-Aug-15	26-Jul-28	1,662	1,036.00	VARIABLE	T-B (91) + 1.90%				101.2147	
ACORN GREEN BOND MEDIUM TERM NOTE													
ACORN7BD		KE4000007500	08-Nov-19	08-Nov-26	999	1,966.95	FIXED	12.2500				100.1796	
FAMILY BANK MEDIUM TERM NOTE													
FBN6.FTBD		KE7000005500	20-Jun-21	16-Dec-26	1,079	3,900.00	FIXED	13.0000				100.0000	
FBN6.FTBD.2021		KE7000005500	20-Jun-21	16-Dec-26	1,079	1.00	VARIABLE	182-Day T-Bill +300bps				-	
EAST AFRICAN BREWERIES DOMESTIC MEDIUM TERM NOTE													
EABL.DMTN01		KE7000009540	20-Oct-21	20-Oct-26	1,020	11,000.00	FIXED	12.2500				100.1111	
SIDIAN MORTGAGE REFINANCE COMPANY MEDIUM TERM NOTE													
SMRC.FXD		KE7000007760	06-Mar-22	23-Feb-29	1,977	1,400.00	FIXED	12.5000				-	

Traded Bonds	
Today	Previous
121,686,000	94,000,000

Trade Deals	
Today	Previous
67	58

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.

LEGEND:

FTB Treasury Bill **FXD** Fixed Rate Treasury Bond **VTY** Yield to maturity **YTC** Yield to call **NSE** Nairobi Securities Exchange **MPR** Mombasa Prime Rate

XD Ex-Dividend **YTM** Yield to maturity **YTC** Yield to call **CBK** Central Bank of Kenya **IFB** Infrastructure Bond **S** Successful

No warranty of any kind, implied, express or statutory is given in connection with the information.