nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

January 9, 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 OF KENYA FIXED RATE TREASURY BONDS ABOVE KES.50 MILLION													January 9, 2024
TWO YEAR BONDS													
FXD1/2023/2Yr	(Re-opened)	KE8000000109	21-Aug-23	18-Aug-25	588	50,804.40	Fixed	16.0723				99.1982	
THREE YEAR BONDS													
FXD1/2023/3Yr	(Re-opened)	KE7000000212	11-Apr-22	07-Apr-25	455	60,605.75	Fixed	11.7660				93.7374	
FXD1/2023/3Yr		KE2000000752	15-May-23	11-May-26	854	76,537.55	Fixed	14.2280				92.9123	
FIVE YEAR BONDS													
FXD1/2018/5Yr		KE2000000547	28-Feb-19	19-Feb-24	42	65,350.50	Fixed	11.3040				99.2439	
FXD2/2018/5Yr		KE6000001596	13-May-19	06-May-24	118	39,201.40	Fixed	10.8720				100.2188	
FXD3/2018/5Yr		KE6000005756	16-Dec-19	09-Dec-24	338	44,830.50	Fixed	11.4600				96.9019	
FXD1/2020/5Yr	(Re-opened)	KE6000000547	11-May-20	05-May-25	483	104,518.70	Fixed	11.9870				92.6348	
FXD1/2021/5Yr	(Re-opened)	KE7000006663	18-Nov-21	08-Nov-26	1,038	66,076.65	Fixed	11.2770				86.6849	
FXD1/2023/5Yr	(Re-opened)	KE2000005808	17-Jul-23	10-Jul-28	1,645	50,134.20	Fixed	16.8440				96.7780	
TEN YEAR BONDS													
FXD1/2014/10Yr	(Re-opened)	KE2000000856	25-May-15	15-Jan-24	7	35,652.15	Fixed	12.1850				99.1565	
FXD1/2015/10Yr	(Re-opened)	KE2000005325	29-Aug-25	17-Aug-25	952	74,495.75	Fixed	15.0350				94.5495	
FXD1/2017/10Yr		KE6000007337	31-Jul-17	19-Jul-27	1,288	66,974.85	Fixed	12.9660				98.1073	
FXD1/2018/10Yr		KE2000000702	27-Aug-18	14-Aug-28	1,580	40,584.60	Fixed	12.6860				94.7123	
FXD2/2018/10Yr	(Re-opened)	KE9000000216	11-Dec-18	04-Dec-28	1,702	63,820.20	Fixed	12.9320				94.0770	
FXD1/2019/10Yr		KE6000000663	20-Feb-19	13-Feb-29	1,862	67,524.65	Fixed	12.4380				90.9097	
FXD2/2019/10Yr		KE9000006677	15-Apr-19	02-Apr-29	1,911	60,725.30	Fixed	12.3000				92.1280	
FXD3/2019/10Yr		KE8000004876	19-Aug-19	06-Aug-29	2,037	68,743.45	Fixed	11.9170				79.7928	
FXD4/2019/10Yr		KE8000005859	20-Nov-19	12-Nov-29	2,135	89,972.85	Fixed	12.2860				94.5247	
FXD1/2022/10Yr		KE7000009438	16-May-22	03-May-32	3,038	65,706.30	Fixed	13.4900				84.9561	
FXD1/2023/10Yr		KE8000006422	13-Feb-23	31-Jan-33	3,311	12,866.65	Fixed	14.1010				92.9303	
FIFTEEN YEAR BONDS													
FXD1/2006/15Yr		KE4000003436	26-Oct-09	07-Oct-24	273	31,992.45	Fixed	12.9000				97.1291	
FXD1/2015/15Yr		KE4000001650	29-Mar-10	16-Mar-25	427	27,693.00	Fixed	10.2500				92.8046	
FXD2/2015/15Yr	(Re-opened)	KE2000001158	25-Apr-11	05-Dec-25	709	25,199.85	Fixed	9.0000				91.1961	
FXD1/2016/15Yr		KE4000003875	24-Sep-12	06-Sep-27	1,337	90,839.90	Fixed	11.0000				89.8883	
FXD1/2017/15Yr	(Re-opened)	KE4000003756	25-Feb-13	07-Feb-28	1,491	82,473.25	Fixed	11.2500				89.8813	
FXD2/2017/15Yr	(Re-opened)	KE4000003808	29-Apr-13	10-Apr-28	1,554	70,855.75	Fixed	12.0000				92.7445	
FXD1/2018/15Yr		KE5000006402	28-May-18	09-May-33	3,409	76,351.65	Fixed	12.6500				91.2367	
FXD2/2018/15Yr	(Re-opened)	KE5000006878	22-Oct-18	05-Oct-33	3,558	35,411.70	Fixed	12.7500				85.4126	
FXD1/2019/15Yr		KE9000009435	26-Jun-19	20-Jun-34	3,664	79,096.85	Fixed	12.8570				93.8357	
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	3,759	81,644.75	Fixed	12.7340				94.3552	
FXD3/2019/15Yr		KE8000001328	28-Jul-19	10-Jul-34	3,836	55,910.80	Fixed	12.3450	16.6500	77.0091	71.3137	86.7211	151,650,000
FXD1/2020/15Yr	(Re-opened)	KE4000007218	29-Feb-20	06-Feb-35	4,044	73,196.30	Fixed	13.7940				92.9015	
FXD1/2022/15Yr	(Re-opened)	KE7000009328	25-Apr-22	06-Apr-37	4,837	68,357.70	Fixed	13.9420				88.7298	
TWENTY YEAR BOND													
FXD1/2006/20Yr	(Re-opened)	KE1000001492	30-Jun-06	05-Jun-26	1,610	55,422.05	Fixed	13.7500				87.6411	
FXD2/2011/20Yr	(Re-opened)	KE2000002178	30-May-11	05-May-31	2,674	37,020.40	Fixed	10.0000				92.3377	
FXD1/2012/20Yr	(Re-opened)	KE4000003449	26-Nov-12	01-Nov-32	3,209	87,285.65	Fixed	13.9000				97.0383	
FXD1/2016/20Yr		KE2000006543	28-Sep-16	01-Sep-36	4,628	12,701.20	Fixed	14.0000				89.1749	
FXD1/2018/20Yr		KE2000005525	28-Mar-18	01-Mar-38	5,168	94,515.65	Fixed	13.2000				94.3864	
FXD2/2018/20Yr		KE2000006655	30-Jul-18	05-Jul-38	5,292	89,198.60	Fixed	13.2000				85.4612	
FXD1/2019/20Yr		KE2000006864	15-Apr-19	21-Mar-39	5,551	83,350.00	Fixed	12.8730				93.5091	
FXD1/2021/20Yr		KE7000009215	16-Aug-21	22-Jul-41	6,405	75,884.00	Fixed	13.4440				86.7325	
TWENTY FIVE YEAR BOND													
FXD1/2018/25Yr	(Re-opened)	KE4000003599	26-Jun-18	26-May-39	4,158	20,192.80	Fixed	11.2500				91.3664	
FXD1/2019/25Yr		KE5000006649	20-Jun-19	25-May-43	7,077	94,326.70	Fixed	13.4000				95.3124	
FXD1/2021/25Yr	(Re-opened)	KE2000003852	10-May-21	06-Apr-46	8,127	90,490.00	Fixed	13.9240				91.2870	
FXD1/2023/25Yr	(Re-opened)	KE8000009393	24-Oct-23	23-Sep-47	8,669	20,773.90	Fixed	14.1680				91.6862	
THIRTY YEAR BOND													
SDB 1/2011/30Yr	(Re-opened)	KE2000002138	28-Feb-11	21-Jan-41	6,223	26,144.70	Fixed	12.0000				90.8334	
INFRASTRUCTURE BONDS													
IFB1/2013/12Yr		KE3000008158	30-Sep-13	15-Sep-25	618	16,060.21	Fixed	11.0000				96.8886	
IFB1/2014/12Yr		KE4000001159	27-Oct-14	13-Oct-26	1,064	16,431.48	Fixed	11.0000				96.6606	
IFB1/2015/10Yr		KE5000004150	14-Dec-15	02-Dec-24	329	8,506.50	Fixed	11.0000				96.0203	
IFB1/2015/12Yr		KE4000001803	08-Mar-15	18-Mar-27	1,437	35,496.95	Fixed	11.0000				94.6798	
IFB1/2016/8Yr		KE5000004654	23-May-16	12-May-24	490	19,625.75	Fixed	12.5000				96.7233	
IFB1/2016/15Yr		KE5000006959	24-Oct-16	08-Oct-31	2,828	30,004.75	Fixed	12.0000				95.8321	
IFB1/2017/7Yr		KE5000007968	27-Nov-17	16-Nov-24	313	21,262.25	Fixed	12.5000				97.3364	
IFB1/2017/12Yr		KE3000005860	27-Feb-17	12-Feb-29	1,862	11,462.85	Fixed	12.5000				99.6604	
IFB1/2018/15Yr		KE5000008855	26-Jun-18	10-Jun-33	3,268	41,164.85	Fixed	12.5000				93.4752	
IFB1/2018/20Yr		KE5000009106	19-Nov-18	25-Oct-38	5,464	36,787.35	Fixed	11.9500				88.3161	
IFB1/2019/10Yr		KE5000005543	28-Oct-19	08-Oct-29	4,291	71,628.55	Fixed	11.7500				95.9025	
IFB1/2019/20Yr		KE9000009705	28-Mar-19	03-Feb-44	7,393	16,828.65	Fixed	12.2000				88.8680	
IFB1/2020/8Yr		KE5000008653	03-Jun-20	20-May-28	868	10,202.00	Fixed	10.2000				97.8001	
IFB1/2020/8Yr		KE5000009420	15-Apr-20	02-Apr-28	1,911	118,460.40	Fixed	10.8500				92.1945	
IFB1/2020/11Yr		KE9000009645	24-Aug-20	11-Aug-31	2,772	80,249.60	Fixed	10.9000	16.0258	90.6680	86.4627	90.4445	100,000,000
IFB1/2021/18Yr		KE7000002324	25-Jun-21	05-Jun-37	4,746	80,958.35	Fixed	12.2570				100.3261	
IFB1/2021/15Yr		KE7000003648	12-Apr-21	21-Mar-36	3,951	81,799.80	Fixed	12.6970				94.3036	
IFB1/2021/12Yr		KE7000005327	13-Sep-21	18-Aug-42	6,797	106,742.20	Fixed	12.7370				90.0081	
IFB1/2022/18Yr		KE2000002322	13-Jun-22	21-May-40	5,978	79,627.50	Fixed	13.7420				96.1073	
IFB1/2022/10Yr		KE7000001877	21-Feb-22	25-Jan-41	6,230	98,377.55	Fixed	12.9660				97.6742	
IFB1/2022/14Yr		KE8000005218	14-Nov-22	27-Oct-36	4,676	94,258.60	Fixed	13.9380				95.1828	
IFB1/2022/8Yr		KE8000005525	05-Dec-22	27-Nov-30	1,795	55,424.25	Fixed	13.2150				97.3211	
IFB1/2023/17Yr	(Re-opened)	KE8000009649	13-Mar-23	09-Feb-40	5,867	68,196.50	Fixed	14.3990				97.7265	
IFB1/2023/7Yr		KE8000005879	10-Jun-23	10-Jun-30	2,345	213,251.60	Fixed	15.8370	17.4900	95.9287	95.9139	100.5757	81,900,000
IFB1/2023/8.5Yr		KE8000006214	13-Nov-23	06-May-32	2,310	112,732.55	Fixed	17.9327	17.6100	103.6991	103.8062	104.1536	100,000,000
IFB1/2023/8.5Yr		KE8000006214	13-Nov-23	06-May-32	2,310	112,732.55	Fixed	17.9327	17.6600	103.6897	103.8369	104.1536	300,000,000
IFB1/2023/8.5Yr		KE8000006214	13-Nov-23	06-May-32	2,310	112,732.55	Fixed	17.9327	17.4200	104.3054	101.5485	104.1536	80,000,000
BONDS -SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD1/2018/5Yr		KE2000000547	28-Feb-19	19-Feb-24	42	65,350.50	Fixed	11.3040	15.5000	103.7999	98.4522	99.2439	1,000,000
FXD1/2020/5Yr	(Re-opened)	KE7000003852	10-May-21	05-Apr-46	8,127	90,490.00	Fixed	13.9240	15.5898	78.0815	75.8715	91.2870	1,000,000
FXD1/2023/10Yr	(Re-opened)	KE7000009328	25-Apr-22	06-Apr-37	4,837	68,357.70	Fixed	13.9420	15.5800	84.2168	81.2675	88.7298	100,000
FXD2/2018/5Yr		KE6000001596	13-May-19	06-May-24	118	39,201.40	Fixed	10.8720	10.1500	102.0938	100.2121	100.2188	20,000,000
FXD1/2018/10Yr		KE9000006677	24-Oct-18	08-Oct-31	2,828	30,004.75	Fixed	12.0000	16.6000	80.3876	77.6180	95.8321	1,700,000
IFB1/2020/8Yr		KE5000009420	15-Apr-20	02-Apr-28	1,911	118,460.40	Fixed	10.8500	10.5300	85.9851	83.2736	92.1945	1,500,000
IFB1/2020/11Yr		KE9000009645	24-Aug-20	11-Aug-31	2,772	80,249.60	Fixed	10.9000	10.0500	90.0713	78.7790	90.4445	500,000
IFB1/2020/11Yr		KE9000009645	24-Aug-20	11-Aug-31	2,772	80,249.60	Fixed	10.9000	10.0400	90.0111	88.4188	90.4445	200,000
IFB1/2021/18Yr		KE7000002324	12-Apr-21	21-Mar-36	5,951	81,799.80	Fixed	12.6570	10.0000	76.1695	73.9080	94.3036	150,000
IFB1/2022/14Yr		KE8000005218	14-Nov-22	27-Oct-36	4,676	94,258.60	Fixed	13.9380	14.0119	97.2000	95.9187	95.1828	1,000,000
IFB1/2022/14Yr		KE8000005218	14-Nov-22	27-Oct-36	4,676	94,258.60	Fixed	13.9380	14.2838	100.7500	98.4037	95.1828	1,000,000
IFB1/2022/18Yr		KE2000002322	13-Jun-22	21-May-40	5,978	79,627.50	Fixed	13.7420	10.0000	81.3514	80.2987	96.1073	150,000
IFB1/2022/18Yr		KE2000002322	13-Jun-22	21-May-40	5,978	79,627.50	Fixed	13.7420	17.0898	83.3192	82.2923	96.1073	3,000,000
IFB1/2022/18Yr		KE2000002322	13-Jun-22	21-May-40	5,978	79,627.50	Fixed	13.7420	16.6800	86.2136	85.1537	96.1073	25,000,000
IFB1/2022/18Yr		KE2000002322	13-Jun-22	21-May-40	5,978	79,627.50	Fixed	13.7420	15.0228	94.3487	93.2918	96.1073	2,000,000
IFB1/2022/10Yr		KE7000001877	21-Feb-22	25-Jan-41	6,230	98,377.55	Fixed	12.9660	15.4100	92.0805	87.8920	97.6742	4,000,000
FXD1/2023/7Yr		KE8000005879	10-Jun-23	10-Jun-30	2,345	213,251.60	Fixed	15.8370	15.5900	92.3898	91.4781	100.5757	100,000
FXD1/2023/7Yr		KE8000005879	15-Jun-23	10-Jun-30	2,345	213,251.60	Fixed	15.8370	17.7998	95.0000	94.0982	100.5757	600,000
FXD1/2023/7Yr		KE8000005879	19-Jun-23	10-Jun-30	2,345	213,251.60	Fixed	15.8370	17.0000	97.1605	96.2487	100.5757	3,100,000
FXD1/2023/7Yr		KE8000005879	16-Jun-23	10-Jun-30	2,345	213,251.60	Fixed	15.8370	15.9915	101.0000	100.0982	100.5757	1,400,000
FXD1/2023/7Yr		KE8000005879	16-Jun-23	10-Jun-30	2,345	213,251.60	Fixed	15.8370	15.5803	102.0000	101.0982	100.5757	1,000,000
FXD1/2023/7Yr		KE8000005879	16-Jun-23	10-Jun-30	2,345	213,251.60	Fixed	15.8370	15.2639	103.0000	102.0982	100.5757	500,000
FXD1/2023/7Yr		KE8000005879	16-Jun-23	10-Jun-30	2,345	213,251.60	Fixed	15.8370	15.0954	103.5000	102.5982	100.5757	150,000
IFB1/2023/17Yr	(Re-opened)	KE8000009649	13-Mar-23	09-Feb-40	5,867	68,196.50	Fixed	14.3990	16.5858	85.2679	85.8685	97.7265	100,000
IFB1/2023/17Yr	(Re-opened)	KE8000009649	13-Mar-23	09-Feb-40	5,867	68,196.50	Fixed	14.3990	17.3000	90.2736	85.5982	97.7265	200,000
IFB1/2023/17Yr	(Re-opened)	KE8000009649	13-Mar-23	09-Feb-40	5,867	68,196.50	Fixed	14.3990	15.4808	89.0136	84.3114	97.7265	1,200,000
IFB1/2023/8.5Yr		KE8000006214	13-Nov-23	06-May-32	2,310	112,732.55	Fixed	17.9327	16.1311	102.0805	98.5317	104.1536	49,800,000
IFB1/2023/8.5Yr		KE8000006214	13-Nov-23	06-May-32	2,310	112,732.55	Fixed	17.9327	17.1808	104.9898	102.2289	104.1536	4,300,000
IFB1/2023/8.5Yr		KE8000006214	13-Nov-23	06-May-32	2,310	112,732.55	Fixed	17.9327	17.1808	105.2390	102.4891	104.1536	2,600,000
IFB1/2023/8.5Yr		KE8000006214	13-Nov-23	06-May-32	2,310	112,732.55	Fixed	17.9327	17.1808	105.2390	102.4989	104.1536	150,000
IFB1/2023/8.5Yr		KE8000006214	13-Nov-23	06-May-32	2,310	112,732.55	Fixed	17.9327	17.1808	105.3864	102.4783	104.1536	500,000
IFB1/2023/8.5Yr		KE8000006214	13-Nov-23	06-May-32	2,310	112,732.55	Fixed	17.9327	17.0808	105.6900	102.7511	104.1536	8,600,000
IFB1/2023/8.5Yr		KE8000006214	13-Nov-23	06-May-32	2,310	112,732.55	Fixed	17.9327	16.0808	105.5844	102.8205	104.1536	900,000
IFB1/2023/8.5Yr		KE8000006214	13-Nov-23	06-May-32	2,310	112,732.55	Fixed	17.9327	16.9748	105.6322	102.8734	104.1536	1,000,000
IFB1/2023/8.5Yr		KE8000006214	13-Nov-23	06-May-32	2,310	112,732.55	Fixed	17.9327	16.9803	105.6685	102.8086	104.1536	1,000,000
IFB1/2023/8.5Yr		KE8000006214	13-Nov-23	06-May-32	2,310	112,732.55	Fixed	17.9327	16.6200	105.1214	103.3525	104.1536	100,000
IFB1/2023/8.5Yr		KE8000006214	13-Nov-23	06-May-32	2,310	112,732.55	Fixed	17.9327	16.6908	106.9525	103.8095	104.1536	100,000
IFB1/2023/8.5Yr		KE8000006214	13-Nov-23	06-May-32	2,310	112,732.55	Fixed	17.9327	16.0208	106.7295	103.9076	104.1536	22,000,000
CORPORATE BONDS													
IDEAL PEOPLE MEDIUM TERM NOTE													
IPB0.BD.06/08/18.8046.13.68		KE9000002096	10-Aug-18	28-Feb-26	417	267.13	VARIABLE	T-B (91) + 1.00%				99.0000	
IPB0.BD.03/08/20.8047.13.68		KE9000003192	10-Aug-18	28-Jul-28	1,669	1,036.00	VARIABLE	T-B (91) + 1.00%				101.0187	
ACORN GREEN BOND MEDIUM TERM NOTE													
ACORN FXD		KE6000001793	06-Nov-19	06-Nov-24	305	1,865.80	FIXED	12.2500				100.1794	
FAMILY BANK MEDIUM TERM NOTE													
FAMILY FXD		KE7000005935	25-Jun-21	16-Dec-26	1,075	3,999.00	FIXED	13.0000				100.0000	
FAMILY FLR		KE7000005103	25-Jun-21	16-Dec-26	1,075	1.00	VARIABLE	182-Day T-Bill +3%Mpa				-	
EAST AFRICAN BREWERIES DOMESTIC MEDIUM TERM NOTE													
EABL OMT FXD		KE7000009548	29-Oct-21	29-Oct-26	1,028	11,000.00	FIXED	12.2500				100.1111	
KENYA MORTGAGE REFINANCE COMPANY MEDIUM TERM NOTE													
KMRC FXD		KE7000007705	04-Mar-22	23-Feb-29	1,873	1,400.00	FIXED	12.5000				-	

Turnover by Bonds	
Today	Previous
908,580,000	**209,750,000**

Total Deals	
Today	Previous
84	**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.

Abbr.

FB: Floating Rate Treasury Bond **MA**: 12 months 91 day rates Moving Average **MTN**: Medium Term Note;
FXD: Fixed Rate Treasury Bond **YTM**: yield 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.