nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

January 16, 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 CAROUSAL FIXED RATE TREASURY BONDS ABOVE KES.50 MILLION													January 16, 2024
TWO YEAR BONDS													
FXD1/2023/02	(Re-opened)	KE3000019100	21-Aug-23	16-Aug-25	586	93 014.41	Fixed	16.6723				95.1962	
THREE YEAR BONDS													
FXD1/2020/03	(Re-opened)	KE3000009213	11-Apr-22	07-Apr-26	683	69 699.96	Fixed	11.7660	17.9993	96.6165	93.6085	93.7376	900 000.000
FXD1/2022/03		KE3000009761	15-Mar-23	11-Mar-26	852	78 717.40	Fixed	14.2289				93.9123	
FIVE YEAR BONDS													
FXD1/2019/05		KE3000009547	25-Feb-19	19-Feb-24	48	45 359.93	Fixed	11.3040				99.2439	
FXD2/2016/05		KE3000007096	13-May-16	06-May-26	117	38 972.81	Fixed	10.6720				105.2138	
FXD2/2021/05		KE3000005705	16-Dec-16	09-Dec-26	334	68 659.55	Fixed	11.4500				95.9013	
FXD1/2020/05	(Re-opened)	KE3000009847	11-May-20	05-May-25	481	116 119.75	Fixed	11.8973	17.9993	99.2375	93.1041	92.6546	1 000 000.000
FXD1/2023/05	(Re-opened)	KE3000010761	15-Nov-23	09-Nov-28	1 036	46 015.46	Fixed	11.2773				92.0988	
FXD2/2023/05	(Re-opened)	KE3000010986	17-Jul-23	10-Jul-28	1 043	10 134.70	Fixed	16.6440				96.7786	
TEN YEAR BONDS													
FXD1/2015/10	(Re-opened)	KE3000008890	20-May-15	11-Jan-28	1	10 972.15	Fixed	12.1993				99.1165	
FXD1/2015/10	(Re-opened)	KE3000009230	26-Aug-15	17-Aug-26	950	19 495.75	Fixed	15.5390				94.9495	
FXD1/2017/10		KE3000007327	21-Jul-17	19-Jul-27	1 286	65 578.93	Fixed	12.9860				96.1472	
FXD1/2018/10		KE3000008762	27-Aug-18	19-Aug-28	1 575	49 598.95	Fixed	12.6860				95.7123	
FXD1/2018/10	(Re-opened)	KE3000009215	17-Dec-18	08-Dec-28	1 790	63 693.25	Fixed	12.5320				94.5773	
FXD1/2019/10		KE3000009653	20-Feb-19	12-Feb-29	1 890	63 036.95	Fixed	12.4395				95.9057	
FXD1/2019/10		KE3000009877	15-Apr-19	02-Apr-29	1 939	96 755.35	Fixed	12.3000				92.1291	
FXD1/2019/10		KE3000010095	29-May-19	20-May-29	2 025	46 171.65	Fixed	12.5125				93.7526	
FXD1/2020/10		KE3000010915	05-Nov-20	28-Oct-30	3 621	99 657.49	Fixed	12.0000				90.0000	
FXD1/2021/10		KE3000010420	10-May-22	03-May-32	4 038	65 370.31	Fixed	13.4900	16.9993	87.1371	84.9175	85.5357	270 000.000
FXD1/2022/10		KE3000010461	15-Feb-23	21-Jan-33	4 309	41 899.65	Fixed	14.1513				82.9333	
FIFTEEN YEAR BONDS													
FXD2/2008/15		KE4000003436	26-Oct-09	07-Oct-24	271	51 952.46	Fixed	12.5000				97.1291	
FXD1/2013/15		KE4000005550	29-Mar-10	10-Mar-25	420	27 693.90	Fixed	10.2500				92.8586	
FXD1/2013/15	(Re-opened)	KE2000005558	20-Apr-11	06-Dec-25	598	25 106.90	Fixed	9.0000				91.1581	
FXD1/2012/15		KE4000003675	30-Sep-12	28-Sep-27	1 336	90 939.90	Fixed	11.0000				89.8893	
FXD1/2014/15	(Re-opened)	KE4000005790	27-Feb-13	07-Feb-28	1 499	91 473.15	Fixed	11.2000				88.8913	
FXD1/2015/15	(Re-opened)	KE4000006806	29-Apr-13	10-Apr-28	1 552	72 919.75	Fixed	12.0000				92.7985	
FXD1/2016/15		KE4000008452	24-May-16	09-May-31	2 407	76 151.45	Fixed	12.5000				91.3387	
FXD1/2016/15	(Re-opened)	KE4000008879	22-Oct-16	03-Oct-31	2 554	33 411.75	Fixed	12.7500				90.4125	
FXD1/2018/15		KE4000009450	26-Jan-18	20-Jan-33	3 052	79 096.95	Fixed	12.8573				91.6367	
FXD1/2019/15		KE4000011194	13-May-19	24-Apr-34	3 757	81 984.75	Fixed	12.7340				94.3752	
FXD2/2019/15		KE4000011328	29-Jul-19	22-Jul-34	3 856	53 915.95	Fixed	12.9605	16.9993	77.2892	71.4913	76.0966	500 000.000
FXD1/2019/15		KE4000011528	29-Jul-19	22-Jul-34	3 856	53 915.95	Fixed	12.3400	17.9993	82.5396	76.7734	76.5344	500 000.000
FXD2/2019/15		KE4000011528	29-Jul-19	22-Jul-34	3 856	53 915.95	Fixed	12.3400	17.9993	87.2947	81.0315	78.5966	500 000.000
FXD2/2020/15		KE4000011736	29-Jul-20	22-Jul-35	4 221	53 915.95	Fixed	12.5000	15.7993	96.7535	92.5598	90.5000	110 000.000
FXD1/2021/15	(Re-opened)	KE4000011736	29-Jul-20	22-Jul-35	4 221	73 135.10	Fixed	12.5000				93.0313	
FXD1/2022/15	(Re-opened)	KE4000009526	20-Apr-22	06-Apr-37	4 455	68 757.75	Fixed	13.9420				85.7336	
TWENTY YEAR BOND													
FXD2/2006/20	(Re-opened)	KE4000001460	30-Jun-06	05-Jun-26	1 008	45 412.45	Fixed	13.7500				87.5411	
FXD1/2012/20	(Re-opened)	KE2000002276	30-May-11	05-May-31	2 672	57 076.65	Fixed	10.0000				92.5177	
FXD1/2012/20	(Re-opened)	KE4000003865	20-Nov-12	21-Nov-32	3 273	67 195.45	Fixed	12.0000				87.5383	
FXD1/2016/20		KE4000008451	28-Sep-16	21-Sep-36	4 018	12 791.70	Fixed	14.0000				85.1788	
FXD1/2018/20		KE4000009520	26-Mar-18	21-Mar-38	4 198	96 515.95	Fixed	13.2000				84.3966	
FXD2/2018/20		KE4000009693	30-Jul-18	05-Jul-38	4 290	88 106.95	Fixed	13.2000				85.4912	
FXD1/2019/20		KE4000009984	10-Apr-19	21-Mar-39	4 548	63 150.95	Fixed	12.8750				83.5097	
FXD1/2021/20		KE4000015210	16-Aug-21	22-Jul-41	5 403	75 994.55	Fixed	13.4440				86.7325	
TWENTY FIVE YEAR BOND													
FXD1/2012/25	(Re-opened)	KE4000010995	28-Jun-13	28-May-38	4 136	20 192.55	Fixed	11.2500				91.3934	
FXD1/2015/25		KE4000008540	20-Jun-16	23-May-40	5 075	96 035.75	Fixed	13.4500				85.3126	
FXD1/2021/25	(Re-opened)	KE4000010852	10-May-21	09-Apr-46	8 125	80 490.55	Fixed	13.5240	16.9993	89.6605	87.1341	87.2123	500 000.000
FXD1/2022/25	(Re-opened)	KE4000009985	24-Oct-22	22-Sep-47	8 557	76 773.55	Fixed	14.1985				81.9852	
THIRTY YEAR BOND													
IFB1/2021/30	(Re-opened)	KE2000002135	26-Feb-11	21-Jan-41	6 231	38 146.75	Fixed	12.0000				95.8334	
INFRASTRUCTURE BONDS													
IFB1/2013/01		KE3000009130	30-Sep-13	15-Sep-25	614	16 093.11	Fixed	11.0000				96.8986	
IFB1/2015/01		KE3000010726	27-Oct-15	15-Oct-25	1 036	18 410.26	Fixed	11.0000				95.6085	
IFB1/2015/01		KE3000010930	16-Dec-15	02-Dec-26	337	8 934.50	Fixed	11.0000				96.0313	
IFB1/2016/01		KE3000007853	30-Mar-16	15-Mar-27	1 437	73 896.95	Fixed	11.0000				94.6739	
IFB1/2016/01		KE3000008454	23-May-16	12-May-25	488	14 605.76	Fixed	12.5000				96.7703	
IFB1/2016/01		KE3000008855	24-Oct-16	06-Oct-31	2 605	10 056.75	Fixed	12.0000				89.8321	
IFB1/2017/01		KE3000009986	27-Nov-17	19-Nov-26	913	21 962.95	Fixed	12.5000				97.5186	
IFB1/2017/01		KE3000010085	27-Feb-17	12-Feb-29	1 840	11 402.95	Fixed	12.5000				98.0804	
IFB1/2018/01		KE3000008860	29-Jan-18	10-Jan-33	3 288	21 156.95	Fixed	12.5000				95.4730	
IFB1/2018/01		KE3000009159	19-Nov-18	25-Oct-38	5 432	16 797.95	Fixed	11.9500				88.3181	
IFB1/2018/01		KE3000009451	26-Oct-18	08-Oct-38	4 286	71 219.95	Fixed	11.7500				85.0503	
IFB1/2019/01		KE3000009750	20-Mar-19	22-Feb-49	7 348	16 616.45	Fixed	12.2000				88.9083	
IFB1/2020/01		KE3000009853	03-Jun-20	25-May-28	886	10 792.55	Fixed	13.2000				97.5351	
IFB1/2020/01		KE3000009955	15-Apr-20	22-Apr-29	1 808	119 493.45	Fixed	13.8500				92.1565	
IFB1/2021/11		KE3000010545	26-Aug-20	11-Aug-31	2 773	89 349.65	Fixed	13.8500				96.4098	
IFB1/2021/01		KE7000003045	20-Jan-21	20-Jan-27	4 766	80 958.75	Fixed	12.2573				108.3051	
IFB1/2021/01		KE7000003145	13-Apr-21	21-Mar-28	5 549	91 780.65	Fixed	12.8075				96.3126	
IFB1/2022/01		KE7000003237	15-Dec-21	28-Nov-41	6 795	78 917.75	Fixed	13.7375				88.5051	
IFB1/2022/01		KE7000003327	15-Feb-22	28-Jan-42	6 879	78 917.75	Fixed	13.7500				87.9125	
IFB1/2022/01		KE7000003377	22-Apr-22	01-Apr-47	8 278	98 577.55	Fixed	13.9400				87.4712	
IFB1/2023/01		KE3000005235	14-Nov-23	27-Oct-36	4 673	96 759.65	Fixed	13.6988				95.1928	
IFB1/2023/01		KE3000005325	05-Dec-22	27-Nov-26	1 755	56 436.15	Fixed	13.2150				97.5271	
IFB1/2023/11	(Re-opened)	KE3000005545	13-Mar-23	20-Feb-45	5 885	68 196.55	Fixed	14.3950				87.7265	
IFB1/2023/01		KE3000005679	19-Jun-23	10-Jun-30	2 343	215 974.45	Fixed	15.8375	15.9993	103.0945	102.0004	95.5139	80 900.000
IFB1/2024/26		KE3000006218	13-Nov-23	05-Mar-26	3 108	113 772.95	Fixed	17.6327	17.9993	106.0928	101.2358	101.2367	1 500 000.000
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD1/2019/02		KE3000009549	25-Jun-19	25-Mar-43	7 073	94 956.70	Fixed	13.4000	16.9993	75.1716	74.5248	85.2124	500 000
FXD1/2020/05	(Re-opened)	KE3000009565	24-Oct-22	23-Sep-47	8 657	10 775.95	Fixed	14.1850	16.9993	79.2775	76.7011	81.6802	100 000
FXD2/2016/05		KE3000007096	13-May-16	06-May-26	117	38 972.81	Fixed	10.6720	15.1995	102.1214	100.1893	105.2138	50 000 000
FXD2/2016/05		KE3000007096	13-May-16	06-May-26	117	38 972.81	Fixed	10.6720	15.1995	102.1493	100.2275	105.2138	50 000 000
FXD1/2018/05		KE3000011328	29-Jul-19	12-Jul-34	3 836	53 915.95	Fixed	12.3400	16.9993	87.5085	81.5453	76.6864	1 000 000
FXD2/2018/05		KE3000011328	29-Jul-19	12-Jul-34	3 836	53 915.95	Fixed	12.3400	15.1995	87.3313	81.5864	76.5864	50 000 000
IFB1/2014/05		KE4000013169	27-Oct-14	12-Oct-26	1 096	16 672.25	Fixed	11.0000	17.9993	88.7125	87.1136	95.6468	3 193 000
IFB1/2015/05		KE4000016953	30-Mar-15	15-Mar-27	1 437	15 486.75	Fixed	11.0000	16.9993	95.7604	92.0553	94.6739	100 000
IFB1/2015/05		KE4000016953	30-Mar-15	15-Mar-27	1 437	15 486.75	Fixed	11.0000	17.9993	97.5525	94.0575	94.6739	3 409 000
IFB1/2016/05		KE4000009545	26-Oct-16	08-Oct-26	4 286	71 219.95	Fixed	11.7500	17.9993	73.9375	71.0475	85.0503	1 000 000
IFB1/2016/05		KE4000009653	03-Jan-20	25-May-25	886	10 792.55	Fixed	13.2000	16.9993	85.9658	84.7273	97.5351	1 000 000
IFB1/2020/05		KE3000009955	15-Apr-20	22-Apr-29	1 808	119 493.45	Fixed	13.8500	16.9993	91.7107	90.2565	92.1565	1 000 000
IFB1/2021/05		KE3000010545	26-Aug-20	11-Aug-31	2 773	89 349.65	Fixed	13.8500	15.9993	91.0107	76.7045	96.4098	100 000
IFB1/2021/05		KE7000003245	20-Jan-21	05-Jan-37	4 764	80 958.75	Fixed	12.3975	17.9993	92.6756	77.1436	108.3051	4 700 000
IFB1/2021/05		KE7000003237	15-Dec-21	28-Nov-41	6 795	98 917.55	Fixed	13.7375	16.9993	77.5322	73.0982	88.5051	100 000
IFB1/2022/05		KE3000005235	15-Jan-22	15-Apr-45	5 075	96 759.65	Fixed	13.7625	18.9993	81.3514	80.1612	96.1873	150 000
IFB1/2022/05		KE3000005235	15-Jan-22	15-Apr-45	5 075	96 759.65	Fixed	13.7625	17.9993	83.0962	81.8628	96.1873	1 000 000
IFB1/2022/05		KE3000005235	15-Jan-22	15-Apr-45	5 075	96 759.65	Fixed	13.7625	17.1993	82.9535	81.6286	96.1873	50 000
IFB1/2022/05		KE3000005235	15-Jan-22	15-Apr-45	5 075	96 759.65	Fixed	13.7625	16.9993	87.1135	86.1861	96.1873	100 000
IFB1/2022/05		KE3000005235	15-Jan-22	15-Apr-45	5 075	96 759.65	Fixed	13.7625	16.9993	87.5750	86.4456	96.1873	10 000 000
IFB1/2022/05		KE3000005235	15-Jan-22	15-Apr-45	5 075	96 759.65	Fixed	13.7625	15.1993	100.0005	98.6208	96.1873	1 000 000
IFB1/2022/05		KE7000007977	21-Feb-22	26-Jan-41	6 228	98 577.55	Fixed	12.8650	16.1993	79.9108	74.2441	87.9742	100 000
IFB1/2022/05		KE7000007977	21-Feb-22	26-Jan-41	6 228	98 577.55	Fixed	12.8650	17.6993	82.1006	87.6005	87.9742	1 500 000
IFB1/2022/11	(Re-opened)	KE3000005445	13-Mar-23	20-Feb-45	5 885	68 196.55	Fixed	14.3950	16.1993	100.0000	95.2135	97.7265	500 000
FXD1/2006/26		KE3000006218	13-Nov-23	05-Mar-26	3 108	113 772.95	Fixed	17.6327	15.1993	103.0217	98.1743	101.2367	100 000
FXD1/2006/26		KE3000006218	13-Nov-23	05-Mar-26	3 108	113 772.95	Fixed	17.6327	16.9993	102.9660	98.7138	101.2367	500 000
FXD1/2006/26		KE3000006218	13-Nov-23	05-Mar-26	3 108	113 772.95	Fixed	17.6327	17.9993	103.0105	98.1721	101.2367	500 000
FXD1/2006/26		KE3000006218	13-Nov-23	05-Mar-26	3 108	113 772.95	Fixed	17.6327	17.9993	103.0105	98.1721	101.2367	500 000
FXD1/2006/26		KE3000006218	13-Nov-23	05-Mar-26	3 108	113 772.95	Fixed	17.6327	17.1993	103.0102	100.0005	101.2367	100 000
FXD1/2006/26		KE3000006218	13-Nov-23	05-Mar-26	3 108	113 772.95	Fixed	17.6327	17.4993	104.4013	101.5436	101.2367	1 500 000
FXD1/2006/26		KE3000006218	13-Nov-23	05-Mar-26	3 108	113 772.95	Fixed	17.6327	17.1993	105.0107	102.1793	101.2367	1 000 000
FXD1/2006/26		KE3000006218	13-Nov-23	05-Mar-26	3 108	113 772.95	Fixed	17.6327	16.9993	106.1207	103.2053	101.2367	50 000
FXD1/2006/26		KE3000006218	13-Nov-23	05-Mar-26	3 108	113 772.95	Fixed	17.6327	16.9993	106.2732	103.4217	101.2367	1 000 000
FXD1/2006/26		KE3000006218	13-Nov-23	05-Mar-26	3 108	113 772.95	Fixed	17.6327	16.9993	106.2732	103.4217	101.2367	11 000 000
FXD1/2006/26		KE3000006218	13-Nov-23	05-Mar-26	3 108	113 772.95	Fixed	17.6327	16.7993	106.9565	103.7076	101.2367	1 000 000
FXD1/2006/26		KE3000006218	13-Nov-23	05-Mar-26	3 108	113 772.95	Fixed	17.6327	16.6993	106.6606	103.8232	101.2367	500 000
FXD1/2006/26		KE3000006218	13-Nov-23	05-Mar-26	3 108	113 772.95	Fixed	17.6327	16.6993	106.7563	103.8065	101.2367	1 700 000
FXD1/2006/26		KE3000006218	13-Nov-23	05-Mar-26	3 108	113 772.95	Fixed	17.6327	16.5993	106.6232	103.9628	101.2367	11 600 000
FXD1/2006/26		KE3000006218	13-Nov-23	05-Mar-26	3 108	113 772.95	Fixed	17.6327	16.7973	106.9568	104.0004	101.2367	292 000
FXD1/2006/26		KE3000006218	13-Nov-23	05-Mar-26	3 108	113 772.95	Fixed	17.6327	16.9993	107.6756	104.2108	101.2367	2 000 000
FXD1/2006/26		KE3000006218	13-Nov-23	05-Mar-26	3 108	113 772.95	Fixed	17.6327	16.9993	107.2367	104.1721	101.2367	1 000 000
CORPORATE BONDS													
REAL PEOPLE MEDIUM TERM NOTE													
FPH2/85/2018/05-05-2023-15.45		KE5000002096	15-Aug-18	28-Feb-25	410	397.19	VARIABLE	T-B (91) + 1.95%				90.0000	
FPH2/85/2019/02-02-2024-07.45.00		KE5000001912	15-Aug-19	26-Jul-24	1 657	1 096.90	VARIABLE	T-B (91) + 1.95%				101.0187	
ACORN GREEN BOND MEDIUM TERM NOTE													
ACORNSB		KE5000001760	28-Nov-19	28-Nov-26	953	1 900.00	FIXED	12.2500				108.1796	
CITY HOUSING BANK MEDIUM TERM NOTE													
CHBL17/26		KE5000000995	20-Jun-21	19-Dec-26	1 073	3 999.00	FIXED	13.0000				106.0000	
CHBL17/26		KE5000000995	20-Jun-21	19-Dec-26	1 073	1 00	VARIABLE	182-Day T-Bill +3.0000%				-	
EAST AFRICAN BREWERIES SUNSETS2 MEDIUM TERM NOTE													
EABL DMT FXD		KE7000009545	29-Oct-21	29-Oct-26	1 003	11 999.99	FIXED	12.0500				100.1111	
KENYA MORTGAGE REFINANCE COMPANY MEDIUM TERM NOTE													
KMRC FXD		KE7000007790	04-Mar-22	23-Feb-29	1 871	1 499.99	FIXED	12.5000				-	

Treasury e-Bonds	
Today	Previous
4,241,033,597	973,000,000

Total Bonds	
Today	Previous
73	73

KEY BOND INVESTMENT CONSIDERATIONS

Bonds 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 meets your financial objectives.

Key:

FR: Floating Rate Treasury Bond **MTN:** 12 months or less since Monthly Interest **WFN:** Medium Term Note

XD: Ex-Dividend **TTO:** TSCER to trade coupon-free **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