nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

January 15, 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 (%)	Traded Value Traded (kshs)
GOVERNMENT CAPITALIZED RATE TREASURY BONDS ABOVE KES.50 MILLION													January 15, 2024
TWO YEAR BONDS													
FXD1202/026	(Re-opened)	KE3000000310	21-Aug-23	19-Feb-25	581	50,934.45	Fixed	16.6723				99.1962	
THREE YEAR BONDS													
FXD1203/010	(Re-opened)	KE3000009212	11-Jan-22	07-Jan-26	648	69,809.76	Fixed	11.7880				93.6088	
FXD1203/021		KE3000005762	15-Mar-23	11-Mar-26	847	78,737.80	Fixed	14.2289				92.9123	
FXD1203/032		KE3000009323	10-Jan-24	11-Jan-27	1,092	77,995.44	Fixed	18.3854				-	
FIVE YEAR BONDS													
FXD1305/009		KE3000009847	29-Feb-19	19-Feb-26	38	69,994.90	Fixed	11.3040				100.0997	
FXD1305/015		KE3000001050	13-May-19	05-May-24	112	58,310.40	Fixed	10.6729	17.5000	100.1315	98.0427	100.2022	610,000.000
FXD1305/06I		KE3000006786	16-Dec-19	09-Dec-24	329	42,870.50	Fixed	11.4500				99.9018	
FXD1305/047	(Re-opened)	KE3000005457	11-May-22	05-May-27	476	104,519.70	Fixed	11.9073				93.1004	
FXD1305/06	(Re-opened)	KE3000006855	13-Nov-21	09-Nov-26	1,029	68,075.95	Fixed	11.2773				95.0948	
FXD1305/081		KE3000005986	17-Jul-20	13-Jul-28	1,638	13,066.545	Fixed	14.8493				96.7780	
TEN YEAR BONDS													
FXD1404/009	(Re-opened)	KE3000008950	25-May-15	15-Jan-24	8	90,802.45	Fixed	12.1000				99.1555	
FXD1409/10I	(Re-opened)	KE3000008329	28-Aug-18	17-Aug-28	945	74,894.75	Fixed	13.0390				96.6488	
FXD1409/12I		KE3000007327	21-Jul-17	19-Jul-27	1,281	28,936.95	Fixed	12.9900				98.1473	
FXD1409/18I		KE3000008762	27-Aug-19	18-Aug-28	1,073	20,966.80	Fixed	12.6860				94.7123	
FXD1409/19I	(Re-opened)	KE3000009215	11-Dec-19	04-Dec-29	1,195	40,000.00	Fixed	12.9000				99.0775	
FXD1409/20I		KE3000009853	25-Feb-20	12-Feb-29	1,033	20,000.00	Fixed	12.4380				96.9397	
FXD1409/21I		KE3000009465	19-Nov-19	20-Nov-29	1,206	40,000.00	Fixed	12.8000				98.7006	
FXD1409/22I		KE3000009473	26-Feb-20	12-Feb-29	1,033	68,721.45	Fixed	12.9000				98.7000	
FXD1409/23I		KE3000009899	29-Nov-19	12-Nov-29	1,198	68,972.95	Fixed	12.3500				96.5397	
FXD1409/25I		KE3000009490	16-Dec-20	03-Dec-30	2,151	68,705.90	Fixed	13.4000				94.9779	
FXD1409/26I		KE3000009432	13-Feb-20	31-Jan-30	2,324	17,995.95	Fixed	14.1013				92.5553	
FIFTEEN YEAR BONDS													
FXD1506/015		KE4000003490	26-Oct-06	07-Oct-06	286	20,997.45	Fixed	12.3000				97.1261	
FXD1512/015		KE4000002050	29-Mar-13	15-Mar-25	425	37,600.80	Fixed	10.2500				92.9246	
FXD1512/030	(Re-opened)	KE3000007588	20-Jun-17	08-Dec-26	693	76,199.80	Fixed	9.0000				91.1381	
FXD1512/05I		KE4000008575	24-Sep-12	05-Sep-27	1,130	58,939.80	Fixed	11.0000				88.9883	
FXD1512/100	(Re-opened)	KE4000003790	29-Feb-13	07-Feb-28	1,484	87,273.75	Fixed	11.2000				88.8913	
FXD1512/110	(Re-opened)	KE4000008808	29-Apr-13	10-Apr-28	1,547	19,806.75	Fixed	12.5000				92.7445	
FXD1512/150		KE3000009422	20-Mar-19	09-Mar-33	3,432	78,701.85	Fixed	12.6500				91.5367	
FXD1512/18I	(Re-opened)	KE3000009879	20-Oct-19	20-Oct-33	3,669	19,411.75	Fixed	12.7000				89.4128	
FXD1512/19I		KE3000009440	28-Jan-19	05-Jan-34	3,647	78,098.85	Fixed	12.8573				97.6387	
FXD1512/20I		KE3000009450	28-Jan-19	05-Jan-34	3,647	68,000.00	Fixed	12.8573	17.9000	88.9002	86.3723	87.6087	70,000.000
FXD1512/21I		KE3000001124	13-May-19	24-Jan-34	3,732	28,000.00	Fixed	12.7340				94.5332	
FXD1512/22I		KE3000001126	29-Jul-19	23-Jul-34	3,914	83,933.95	Fixed	12.9400				96.0098	
FXD1512/23I	(Re-opened)	KE3000007110	29-Feb-20	21-Feb-35	4,038	70,150.50	Fixed	12.9000	18.8000	76.0541	72.9026	76.0113	40,500.000
FXD1512/25I	(Re-opened)	KE7000000503	25-Nov-20	09-Nov-37	4,835	68,707.70	Fixed	13.9420				88.7108	
TWENTY YEAR BOND													
FXD1606/20I		KE1000001493	30-Jan-08	30-Jan-08	1,603	56,437.05	Fixed	10.7000				87.6411	
FXD1610/20I	(Re-opened)	KE2000002170	30-May-11	05-May-31	2,667	127,450.40	Fixed	10.0000				82.2177	
FXD1620/20I	(Re-opened)	KE4000003840	26-Nov-12	21-Nov-32	3,213	87,995.85	Fixed	12.0000				87.5383	
FXD1620/20J		KE3000005451	20-Sep-18	17-Sep-38	4,413	45,561.90	Fixed	14.0000				88.1798	
FXD1620/20K		KE3000008325	26-Mar-19	31-Mar-38	3,139	56,515.95	Fixed	13.2000				94.3984	
FXD1620/20L		KE3000008335	26-Mar-19	31-Mar-38	3,139	56,515.95	Fixed	13.2000	15.7000	90.2046	89.8892	94.3984	400,000.000
FXD1620/20M		KE3000008855	30-Jul-19	05-Jul-38	3,285	88,106.55	Fixed	13.2000				85.4912	
FXD1620/20N		KE3000008964	15-Nov-19	21-Mar-38	3,545	45,100.50	Fixed	12.8700	15.9000	86.7072	83.3414	83.9397	900,000.000
FXD1620/20O		KE7000002210	16-Aug-21	22-Jul-41	5,598	79,984.50	Fixed	13.4440				86.7325	
TWENTY FIVE YEAR BOND													
FXD1625/20H	(Re-opened)	KE4000003680	26-Jun-13	28-May-38	4,151	70,392.50	Fixed	11.2500				91.3834	
FXD1625/20I		KE3000008545	20-Jun-18	23-Jun-43	7,070	98,709.75	Fixed	13.4000				85.3124	
FXD1625/21I	(Re-opened)	KE7000003852	13-May-21	09-Apr-46	8,123	98,495.05	Fixed	13.9240				87.1199	
FXD1625/22I	(Re-opened)	KE8000000855	24-Oct-22	22-Sep-47	8,652	28,770.95	Fixed	14.1985				81.6852	
THIRTY YEAR BOND													
IFB1/128/10H	(Re-opened)	KE2000002150	28-Feb-11	21-Jan-41	6,213	98,544.75	Fixed	12.0000				95.6334	
INFRASTRUCTURE BONDS													
IFB1/2012/01		KE3000009150	30-Sep-13	15-Sep-25	685	18,070.11	Fixed	11.0000				98.6098	
IFB1/2012/06		KE4000001306	27-Oct-14	22-Oct-26	1,000	18,410.48	Fixed	11.0000				96.9999	
IFB1/2013/01		KE3000004160	14-Oct-15	02-Oct-26	322	8,934.50	Fixed	11.0000				98.0003	
IFB1/2013/02		KE3000006855	30-Mar-16	30-Mar-27	1,437	70,895.95	Fixed	11.0000				94.6739	
IFB1/2015/01		KE3000004654	23-May-16	12-May-26	483	18,906.76	Fixed	12.0000				98.7703	
IFB1/2016/01		KE3000008855	24-Oct-18	06-Oct-31	2,421	10,956.75	Fixed	12.0000				99.6021	
IFB1/2017/10		KE3000007986	27-Nov-17	19-Nov-26	688	20,962.95	Fixed	12.9000				97.3384	
IFB1/2017/12		KE3000008960	27-Feb-17	12-Feb-29	1,855	17,472.95	Fixed	12.9000				98.6604	
IFB1/2018/01		KE3000008860	29-Jan-18	30-Jan-33	3,393	27,166.95	Fixed	12.9000				95.4750	
IFB1/2018/03		KE3000009150	19-Nov-18	25-Oct-38	3,537	18,707.10	Fixed	11.9000				88.3181	
IFB1/2018/04		KE3000008840	26-Oct-18	08-Oct-38	4,286	77,219.95	Fixed	11.7000				89.0928	
IFB1/2019/01		KE3000009760	20-Mar-19	27-Feb-44	7,243	18,618.45	Fixed	12.2000				88.9000	
IFB1/2019/04		KE3000008850	05-Jun-20	25-May-28	861	10,797.50	Fixed	13.2000				97.5001	
IFB1/2020/05		KE3000009450	15-Apr-20	02-Apr-29	1,904	118,400.45	Fixed	13.8000				92.7495	
IFB1/2021/11		KE3000009545	24-Sep-20	11-Sep-31	2,705	88,589.85	Fixed	13.9000				98.4099	
IFB1/2021/06		KE7000002045	28-Jan-21	28-Jan-37	4,738	68,000.00	Fixed	13.2875				108.0001	
IFB1/2021/10		KE7000002045	13-Apr-21	21-Mar-38	5,544	85,799.95	Fixed	12.8075	17.5000	81.6547	78.3444	84.3338	85,000.000
IFB1/2022/06		KE7000002037	19-Dec-21	19-Nov-31	3,791	108,787.50	Fixed	13.7425				98.1000	
IFB1/2022/07		KE7000002037	19-Dec-21	19-Nov-31	3,791	78,837.50	Fixed	13.7425	16.8000	86.4705	85.1573	86.1973	50,000.000
IFB1/2022/10		KE7000002037	27-Feb-22	26-Jan-41	6,223	98,737.50	Fixed	12.9650				97.5152	
IFB1/2022/11		KE7000002078	14-Nov-22	27-Oct-36	4,668	98,700.95	Fixed	13.5988				95.1928	
IFB1/2023/01		KE7000003025	05-Dec-22	27-Nov-26	1,775	58,418.75	Fixed	13.2150				99.9093	
IFB1/2023/11	(Re-opened)	KE7000006845	13-Mar-23	20-Feb-35	3,885	68,198.95	Fixed	14.3990	15.9000	100.0762	96.0903	99.0127	100,000.000
IFB1/2027/01		KE7000005070	10-Jun-22	10-Jun-30	2,556	215,974.95	Fixed	15.6075				102.0104	
IFB1/2028/05		KE8000006215	13-Nov-23	09-Nov-35	3,303	113,701.95	Fixed	17.6027	17.9000	104.3328	101.2292	101.8502	200,000.000
IFB1/2028/06		KE8000006215	13-Nov-23	09-Nov-35	3,303	113,701.95	Fixed	17.6027	17.8497	104.4907	101.3033	101.8502	300,000.000
NAMUS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD1202/026	(Re-opened)	KE3000008105	21-Aug-23	19-Feb-25	581	50,934.45	Fixed	16.6723	18.5000	105.4237	98.9995	99.1962	100,000
FXD1305/009	(Re-opened)	KE3000009847	11-May-22	05-May-26	476	104,519.70	Fixed	11.9073	17.9000	95.8680	93.6092	93.1004	40,000.000
FXD1409/15I	(Re-opened)	KE3000009879	20-Oct-19	20-Oct-33	3,648	19,411.75	Fixed	12.7000	17.7000	90.5004	77.5179	89.4128	2,500,000
FXD1409/18I		KE3000009422	20-Jan-19	09-Jan-34	3,647	78,098.85	Fixed	12.8573	17.9000	83.8114	77.6084	87.6387	7,000,000
FXD1512/05I		KE4000001124	13-May-19	24-Jan-34	3,732	28,000.00	Fixed	12.7340	17.7000	79.2133	76.7042	94.5332	10,000,000
FXD1512/20I		KE3000009473	26-Feb-20	12-Feb-29	1,033	68,721.45	Fixed	12.9000	17.6000	86.7266	74.7007	98.6098	5,000,000
FXD1512/20J	(Re-opened)	KE4000003840	26-Nov-12	21-Nov-32	3,213	87,995.85	Fixed	12.0000	17.7000	77.6229	74.9463	87.5383	20,000,000
FXD1512/22I		KE3000009843	26-Sep-19	17-Sep-38	4,413	23,961.35	Fixed	14.0000	17.7000	86.9423	81.4651	88.1798	10,000,000
FXD1512/23I		KE3000008325	26-Mar-19	31-Mar-38	3,139	56,515.95	Fixed	13.2000	17.6000	81.8872	77.6018	94.3984	30,000,000
FXD1512/23J		KE3000008335	26-Mar-19	31-Mar-38	3,139	56,515.95	Fixed	13.2000	17.6000	85.7004	80.5940	94.3984	30,000,000
FXD1512/24I		KE3000008855	30-Jul-19	05-Jul-38	3,285	88,106.55	Fixed	13.2000	17.6000	81.9000	77.0000	85.4912	10,000,000
FXD1512/24J		KE3000008855	30-Jul-19	05-Jul-38	3,285	88,106.55	Fixed	13.2000	17.6000	81.9000	77.0000	85.4912	20,000,000
FXD1512/25I		KE3000008964	15-Nov-19	21-Mar-38	3,545	45,100.50	Fixed	12.8700	17.5000	79.1867	74.7208	83.9397	30,000,000
FXD1512/27I		KE3000009150	30-Dec-19	15-Dec-25	685	18,070.11	Fixed	11.0000	14.1000	98.7779	95.1814	98.6098	1,500,000
FXD1512/31I		KE4000001851	30-Mar-15	18-Mar-27	1,037	70,895.95	Fixed	11.0000	17.8000	97.6175	93.4214	94.6739	1,500,000
FXD1512/32I		KE3000009850	24-Oct-19	06-Oct-31	2,421	18,956.75	Fixed	12.0000	17.7000	83.2328	80.2328	99.6021	4,750,000
FXD1512/32J		KE3000009150	19-Nov-18	25-Oct-38	3,537	18,707.10	Fixed	11.9500	17.7000	79.8758	76.6115	88.3181	1,500,000
FXD1512/33I		KE3000009450	15-Apr-20	02-Apr-29	1,906	118,400.45	Fixed	13.8000	17.7000	97.8272	89.9168	92.7495	1,000,000
FXD1512/37I		KE3000009545	24-Sep-20	11-Sep-31	2,705	88,589.85	Fixed	13.9000	18.0000	91.2495	78.9475	98.4099	500,000
FXD1512/37J		KE3000009545	24-Sep-20	11-Sep-31	2,705	88,589.85	Fixed	13.9000	18.5000	90.8662	86.8023	98.4099	1,750,000
FXD1512/38I		KE7000002224	20-Jan-21	05-Jan-37	4,739	68,000.00	Fixed	12.2213	17.5000	83.0000	77.1724	108.3301	4,250,000
FXD1512/39I		KE7000002224	20-Jan-21	05-Jan-37	4,739	68,000.00	Fixed	12.2213	17.5000	84.6754	78.9612	108.3301	2,750,000
FXD1512/41I		KE7000003327	13-Sep-21	18-Aug-42	6,790	108,787.50	Fixed	12.7213	17.7000	80.7323	76.3233	98.0361	7,000,000
FXD1512/41J		KE7000003327	13-Sep-21	18-Aug-42	6,790	108,787.50	Fixed	12.7213	17.7000	81.4956	77.0994	98.0361	10,000,000
FXD1512/42I		KE8000002222	19-Jan-22	27-May-49	8,971	78,437.50	Fixed	13.7425	18.6000	77.6128	76.8603	98.3973	500,000
FXD1512/42J		KE8000002222	19-Jan-22	27-May-49	8,971	78,437.50	Fixed	13.7425	18.6000	78.6941	76.5728	98.3973	1,000,000
FXD1512/43I		KE7000002037	19-Dec-21	19-Nov-31	3,791	108,787.50	Fixed	13.7425	17.9000	79.1000	75.9000	86.1973	2,000,000
FXD1512/43J		KE7000002037	19-Dec-21	19-Nov-31	3,791	108,787.50	Fixed	13.7425	18.0000	82.9004	80.1873	86.1973	1,100,000
FXD1512/51I		KE7000002078	14-Nov-22	27-Oct-36	4,668	98,700.95	Fixed	13.5988	17.9000	88.4131	84.6008	95.1928	2,000,000
FXD1512/51J	(Re-opened)	KE7000006845	13-Mar-23	20-Feb-35	3,885	68,198.95	Fixed	14.3990	17.9000	89.6668	84.7125	99.0127	4,100,000
FXD1512/51K	(Re-opened)	KE7000006845	13-Mar-23	20-Feb-35	3,885	68,198.95	Fixed	14.3990	18.7000	93.3472	88.2626	99.0127	4,100,000
FXD1512/51L	(Re-opened)	KE7000006845	13-Mar-23	20-Feb-35	3,885	68,198.95	Fixed	14.3990	18.9100	100.0000	86.0137	99.0127	500,000
FXD1512/51M	(Re-opened)	KE7000006845	13-Mar-23	20-Feb-35	3,885	68,198.95	Fixed	14.3990	18.9900	104.0000	90.0137	99.0127	5,000,000
FXD1512/56I		KE8000006215	13-Nov-23	09-Nov-35	3,303	113,701.95	Fixed	17.6027	17.9800	102.8166	98.7738	101.8502	1,900,000
FXD1512/56J		KE8000006215	13-Nov-23	09-Nov-35	3,303	113,701.95	Fixed	17.6027	17.8700	103.1011	100.0876	101.8502	500,000
FXD1512/56K		KE8000006215	13-Nov-23	09-Nov-35	3,303	113,701.95	Fixed	17.6027	17.7112	105.2201	102.1214	101.8502	5,700,000
FXD1512/56L		KE8000006215	13-Nov-23	09-Nov-35	3,303	113,701.95	Fixed	17.6027	17.8005	105.6949	102.5912	101.8502	300,000
FXD1512/56M		KE8000006215	13-Nov-23	09-Nov-35	3,303	113,701.95	Fixed	17.6027	17.9000	105.8646	102.7609	101.8502	7,000,000
FXD1512/56N		KE8000006215	13-Nov-23	09-Nov-35	3,303	113,701.95	Fixed	17.6027	18.0000	106.4108	103.3160	101.8502	700,000
FXD1512/56O		KE8000006215	13-Nov-23	09-Nov-35	3,303	113,701.95	Fixed	17.6027	18.7000	106.7004	103.6037	101.8502	200,000
FXD1512/56P		KE8000006215	13-Nov-23	09-Nov-35	3,303	113,701.95	Fixed	17.6027	18.7500	106.7604	103.6637	101.8502	100,000
FXD1512/56Q		KE8000006215	13-Nov-23	09-Nov-35	3,303	113,701.95	Fixed	17.6027	18.7500	106.8325	103.7320	101.8502	100,000
FXD1512/56R		KE8000006215	13-Nov-23	09-Nov-35	3,303	113,701.95	Fixed	17.6027	18.8700	107.0000	103.8675	101.8502	12,000,000
FXD1512/56S		KE8000006215	13-Nov-23	09-Nov-35	3,303	113,701.95	Fixed	17.6027	18.9800	106.8000	103.6703	101.8502	2,100,000
FXD1512/56T		KE8000006215	13-Nov-23	09-Nov-35	3,303	113,701.95	Fixed	17.6027	18.9700	107.0000	103.8007	101.8502	2,200,000
FXD1512/56U		KE8000006215	13-Nov-23	09-Nov-35	3,303	113,701.95	Fixed	17.6027	18.9700	107.1106	104.0108	101.8502	10,000,000
FXD1512/56V		KE8000006215	13-Nov-23	09-Nov-35	3,303	113,701.95	Fixed	17.6027	18.9900	107.1505	104.0488	101.8502	100,000
FXD1512/56W		KE8000006215	13-Nov-23	09-Nov-35	3,303	113,701.95	Fixed	17.6027	18.9970	107.1600	104.0583	101.8502	1,500,000
FXD1512/56X		KE8000006215	13-Nov-23	09-Nov-35	3,303	113,701.95	Fixed	17.6027	18.9900	107.2047	104.0913	101.8502	11,000,000
CORPORATE BONDS													
REAL PEOPLE MEDIUM TERM NOTE													
RPM2.BD.DR08.15.05.05.15.05		KE5000002096	15-Aug-15	28-Feb-25	410	367.10	VARIABLE	T.B.91(+) 1.00%				99.0000	
RPM2.BD.DS08D.05.07.15.05		KE5000003102	10-Aug-15	26-Jul-28	1,652	1,036.90	VARIABLE	T.B.91(+) 1.00%				101.0187	
ACORN GREEN BOND MEDIUM TERM NOTE													
ACG09/20		KE6000007991	08-Nov-19	08-Nov-29	2188	1,849.90	FIXED	12.2000				100.1796	
FAMILY BANK MEDIUM TERM NOTE													
FAML17/30		KE7000006895	26-Jan-21	16-Dec-26	1,066	3,999.55	FIXED	13.0000				100.0000	
FAML17/32		KE7000006103	20-Jan-21	16-Dec-26	1,066	1.00	VARIABLE	182-Day T-Bill +3.00bps				-	
EAST AFRICAN BREWERIES DOMESTIC MEDIUM TERM NOTE													
EABL18F.FXD	KE7000008545	28-Oct-21	28-Oct-28	1,018	11,000.95	FIXED	12.2000				100.1111		
KENYA MORTGAGE REFINANCE COMPANY MEDIUM TERM NOTE													
KMRC.F30	KE7000007790	30-Mar-22	23-Feb-29	1,866	1,499.95	FIXED	12.9000				-		

Turnover in Bonds	
Traded	Previous
2,835,786,000	964,200,000

Total Deals	
Traded	Previous
39	34

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:

FR: Floaters Rate Treasury Bond **MA**: 12 month 91 day since Mortber Auction **MTN**: Medium Term Note

FXD: Fixed Rate Treasury Bond **VTM**: yield to maturity **TTL**: 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 connection with the information.