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 Value in millions	Coupon Rate	Coupon (%)	Traded Yield (%)	Dirty Price (%)	Clean Price (%)	Previous Price (%)	Traded Value (kshs)
GOVERNMENT CAPOLTALIZED FIXED RATE TREASURY BONDS ABOVE KES.50 MILLION													January 16, 2024
TWO YEAR BONDS													
FXD1/2020/02	(Re-opened)	KE3000008150	21-Aug-20	19-Aug-25	580	50,934.40	Fixed	10.6713	18.9000	104.8504	97.7926	98.1862	105,000,000
THREE YEAR BONDS													
FXD1/2020/05	(Re-opened)	KE3000008212	11-Nov-20	07-Nov-23	647	88,809.76	Fixed	11.7880				93.6088	
FXD1/2020/10		KE3000008782	15-Mar-21	11-Mar-26	946	78,737.80	Fixed	14.2200				92.8123	
FXD1/2020/15		KE3000008323	16-Jun-20	11-Jun-27	1,091	20,995.46	Fixed	10.9054	18.9000	99.7504	98.7426	-	500,000,000
FXD1/2020/18		KE3000008422	15-Jul-20	11-Jul-27	1,091	19,999.44	Fixed	10.9054	18.9000	99.3506	98.2998	-	500,000,000
FIVE YEAR BONDS													
FXD1/2019/05		KE3000006547	25-Feb-19	19-Feb-24	34	85,970.10	Fixed	11.3040				100.0667	
FXD1/2018/05		KE3000001096	13-May-18	06-May-23	111	98,931.20	Fixed	10.8720				98.6407	
FXD1/2018/10		KE3000005750	16-Dec-18	09-Dec-24	328	44,934.50	Fixed	11.4000				95.9019	
FXD1/2020/05	(Re-opened)	KE3000008547	11-Nov-20	05-Nov-25	475	158,515.75	Fixed	11.8873				93.1994	
FXD1/2023/10	(Re-opened)	KE7000008805	13-Nov-23	09-Nov-28	1,028	68,415.95	Fixed	11.3773				88.0988	
FXD1/2023/15	(Re-opened)	KE3000005990	17-Jul-23	13-Jul-28	1,037	43,090.93	Fixed	16.6440	18.9000	94.2773	94.2313	95.7756	500,000,000
TEN YEAR BONDS													
FXD1/2018/10	(Re-opened)	KE3000006329	28-Aug-18	17-Aug-28	944	79,899.75	Fixed	13.0390				94.6498	
FXD1/2017/10		KE3000007337	21-Jul-17	19-Jul-27	1,095	28,936.90	Fixed	12.9900				98.1473	
FXD1/2018/15		KE3000006752	27-Aug-18	15-Aug-28	1,072	20,996.80	Fixed	12.6860				94.7123	
FXD1/2018/15	(Re-opened)	KE3000006761	17-Dec-18	05-Dec-28	1,194	49,993.35	Fixed	12.5020				89.0775	
FXD1/2019/10		KE3000008853	25-Feb-19	13-Feb-29	1,504	29,992.75	Fixed	12.4380				90.9397	
FXD1/2019/15		KE3000009075	15-May-19	20-Apr-29	1,905	49,978.30	Fixed	12.8000				88.7006	
FXD1/2019/15		KE3000009083	15-May-19	20-Apr-29	1,905	68,747.45	Fixed	12.8000				88.7006	
FXD1/2020/10		KE3000009859	29-Nov-19	12-Nov-29	2,137	88,972.95	Fixed	12.3050				86.5397	
FXD1/2022/10		KE7000009456	14-Dec-22	03-Nov-32	3,030	68,916.30	Fixed	13.4000				84.9779	
FXD1/2022/15		KE3000009432	13-Feb-22	31-Jan-32	3,303	17,995.95	Fixed	14.1013				82.5553	
FIFTEEN YEAR BONDS													
FXD1/2008/15		KE4000003456	28-Oct-08	07-Oct-23	265	20,997.25	Fixed	12.5000				97.1261	
FXD1/2013/15		KE4000005450	29-Nov-13	15-Nov-25	418	27,995.90	Fixed	10.2500				92.9046	
FXD1/2013/15	(Re-opened)	KE3000007588	20-Jun-17	08-Dec-28	882	76,199.90	Fixed	9.0000				81.1381	
FXD1/2012/15		KE4000006875	24-Sep-12	05-Sep-27	1,329	58,939.80	Fixed	11.0000				88.9883	
FXD1/2013/15	(Re-opened)	KE4000006760	28-Feb-13	07-Feb-28	1,455	87,275.75	Fixed	11.2000				88.8813	
FXD1/2013/15	(Re-opened)	KE4000006858	29-Apr-13	10-Apr-28	1,548	19,994.75	Fixed	12.0000				86.7445	
FXD1/2019/15		KE3000009422	28-May-19	09-May-33	3,421	79,797.85	Fixed	12.6000				81.5387	
FXD1/2018/15	(Re-opened)	KE3000006878	20-Oct-18	30-Oct-33	3,648	19,973.75	Fixed	12.7000				85.6125	
FXD1/2019/15		KE3000009440	28-Jun-19	05-Jun-34	3,845	79,998.95	Fixed	12.8573				87.6387	
FXD1/2018/20		KE3000006620	26-Jun-18	26-Jun-38	5,848	19,998.75	Fixed	12.8573				85.6125	
FXD1/2019/15		KE3000009114	13-May-19	24-Apr-34	3,731	29,996.95	Fixed	12.7340				84.5552	
FXD1/2019/20		KE3000009128	29-Jul-19	23-Jul-39	6,367	63,993.60	Fixed	12.9400				85.9098	
FXD1/2020/15	(Re-opened)	KE3000009719	29-Feb-20	09-Feb-35	4,038	79,990.90	Fixed	12.7400				87.9168	
FXD1/2020/15	(Re-opened)	KE3000009503	25-Nov-20	06-Nov-35	4,428	68,972.70	Fixed	13.9420				88.7298	
TWENTY YEAR BOND													
FXD1/2008/20		KE1000001493	30-Jun-08	05-Jun-28	1,602	56,637.95	Fixed	13.7000				87.6411	
FXD1/2012/20		KE2000002175	30-May-11	05-May-31	2,668	127,450.40	Fixed	10.0000				82.2177	
FXD1/2012/20	(Re-opened)	KE4000006845	28-Nov-12	21-Nov-32	3,212	87,995.85	Fixed	12.0000				87.5383	
FXD1/2015/20		KE3000008543	20-Sep-15	17-Sep-35	4,412	43,964.90	Fixed	14.0000				88.1798	
FXD1/2016/20		KE3000008325	26-Mar-16	31-Mar-36	5,158	56,515.95	Fixed	13.2000				84.3984	
FXD1/2016/20		KE3000008335	28-Mar-16	21-Mar-36	5,138	94,515.95	Fixed	13.2000				85.8992	
FXD1/2020/20		KE3000009855	30-Jul-20	05-Jul-38	5,284	88,106.95	Fixed	13.2000				85.4912	
FXD1/2018/20		KE3000006984	15-Nov-18	21-Mar-38	5,243	45,993.95	Fixed	12.8700				83.3013	
FXD1/2021/20		KE7000005210	16-Aug-21	22-Jul-41	6,107	79,984.50	Fixed	13.4440				86.7305	
TWENTY FIVE YEAR BOND													
FXD1/2019/25	(Re-opened)	KE4000009385	28-Jun-19	28-May-55	4,150	79,990.95	Fixed	11.2500				91.3834	
FXD1/2018/25		KE3000006845	20-Jun-18	20-May-43	7,098	98,996.95	Fixed	13.4000				85.3124	
FXD1/2021/25		KE7000008852	13-May-21	09-Apr-46	8,119	99,499.95	Fixed	13.9240				87.1599	
FXD1/2020/25	(Re-opened)	KE4000009895	29-Oct-20	22-Sep-47	8,661	39,993.95	Fixed	14.1880				81.6862	
DOB 1/2013/R3													
INFRASTRUCTURE BONDS	(Re-opened)	KE2000002150	28-Feb-11	21-Jan-41	6,213	98,944.75	Fixed	12.0000				95.6334	
FXD1/2015/10		KE3000008150	30-Sep-15	15-Sep-25	688	18,993.11	Fixed	11.0000				98.6988	
FXD1/2015/10		KE3000007356	27-Oct-15	22-Oct-25	1,058	18,993.89	Fixed	11.0000				96.9099	
FXD1/2015/10		KE3000009160	14-Dec-15	02-Dec-25	321	8,924.50	Fixed	11.0000				98.0303	
FXD1/2016/10		KE3000009851	30-Mar-16	30-Mar-27	1,457	73,895.95	Fixed	11.0000				94.6739	
FXD1/2018/10		KE3000004654	23-May-18	12-May-28	482	18,995.75	Fixed	12.0000				98.7703	
FXD1/2018/10		KE3000006899	24-Oct-18	06-Oct-31	2,820	10,996.75	Fixed	12.0000				89.6021	
FXD1/2017/10		KE3000007986	27-Nov-17	19-Nov-26	387	20,992.95	Fixed	12.0000				97.3389	
FXD1/2017/10		KE3000007560	27-Feb-17	12-Feb-28	1,056	17,472.95	Fixed	12.5000				98.6604	
FXD1/2018/10		KE3000008890	29-Jan-19	30-Jan-29	1,092	27,196.95	Fixed	12.0000				93.4750	
FXD1/2018/10		KE3000009109	19-Nov-19	25-Oct-28	1,336	18,797.10	Fixed	11.0000				88.3181	
FXD1/2018/10		KE3000006843	28-Oct-18	08-Oct-28	1,285	77,219.95	Fixed	11.7000				89.0926	
FXD1/2019/10		KE3000009760	20-Mar-19	27-Feb-29	1,242	18,995.95	Fixed	12.2000				88.9093	
FXD1/2019/15		KE3000008653	05-Jun-19	25-May-29	880	19,997.95	Fixed	13.2000				97.9351	
FXD1/2009/15		KE4000008452	15-Apr-09	03-Apr-24	1,903	119,495.95	Fixed	10.8000				92.7695	
FXD1/2021/15		KE3000009545	24-Sep-20	11-Sep-31	2,724	89,589.95	Fixed	12.9310				98.4099	
FXD1/2021/15		KE7000008345	28-Jan-21	28-Jan-37	4,738	59,995.95	Fixed	12.9573				108.3951	
FXD1/2021/15		KE7000007345	13-Apr-21	21-Mar-36	4,543	89,799.95	Fixed	12.8573				79.2444	
FXD1/2020/15		KE3000009237	19-Mar-20	28-Feb-35	4,045	139,797.50	Fixed	13.7420				88.1971	
FXD1/2022/15		KE3000009377	13-Feb-22	04-Jan-37	5,105	19,997.50	Fixed	14.2000				85.1071	
FXD1/2022/15		KE3000009377	27-Feb-22	26-Jan-37	5,102	59,777.50	Fixed	12.9600				87.6742	
FXD1/2023/15		KE3000009733	14-Nov-23	27-Oct-38	4,668	59,759.50	Fixed	13.5000				85.1928	
FXD1/2023/15		KE3000009325	05-Dec-22	27-Nov-38	4,777	59,874.75	Fixed	13.2750				89.9093	
FXD1/2022/15	(Re-opened)	KE3000008645	13-Mar-20	29-Feb-36	5,879	68,199.50	Fixed	14.2000				86.0903	
FXD1/2020/15		KE3000009679	16-Jun-20	10-Jun-35	2,537	243,992.50	Fixed	15.6273	17.9000	95.6125	94.4105	102.0504	90,000,000
FXD1/2020/15		KE3000009679	16-Jun-20	10-Jun-35	2,537	213,992.50	Fixed	15.6273	17.9000	96.7027	95.5407	102.0504	90,000,000
FXD1/2018/15		KE3000006210	13-Dec-22	05-May-30	2,303	113,772.50	Fixed	17.6527	18.9000	106.3470	105.1979	101.3000	90,000,000
NON-DELIVERY BASIS TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD1/2019/05		KE3000006547	25-Feb-19	19-Feb-24	34	85,970.10	Fixed	11.3040	18.9000	104.1428	98.5478	100.0667	1,000,000
FXD1/2018/05		KE3000006752	27-Aug-18	15-Aug-28	1,072	49,994.80	Fixed	12.6860	18.6997	97.3607	92.1087	94.7123	10,000,000
FXD1/2018/05		KE3000006864	15-Apr-19	21-Mar-28	1,543	69,993.95	Fixed	12.8700	18.8000	92.9604	79.8042	83.3014	2,000,000
FXD1/2020/05		KE3000009984	19-Apr-18	21-Mar-38	5,843	89,993.95	Fixed	12.8700	18.8000	88.7072	83.3080	83.3014	5,000,000
FXD1/2020/05	(Re-opened)	KE7000008852	13-May-21	09-Apr-46	8,119	99,499.95	Fixed	13.9240	13.9000	102.4014	98.8005	87.1599	40,000,000
FXD1/2013/10		KE3000008150	30-Sep-15	15-Sep-25	688	18,993.11	Fixed	11.0000	18.9000	93.7735	88.5481	98.6988	1,000,000
FXD1/2014/10		KE4000007150	27-Oct-14	12-Oct-26	1,055	18,993.49	Fixed	11.0000	18.9000	86.3006	83.5094	96.6000	2,000,000
FXD1/2014/10		KE4000007150	27-Oct-14	12-Oct-26	1,055	18,993.49	Fixed	11.0000	18.9000	87.4003	84.5601	96.6000	1,000,000
FXD1/2014/10		KE4000007150	27-Oct-14	12-Oct-26	1,055	18,993.49	Fixed	11.0000	18.9000	88.0507	85.2126	96.6000	1,000,000
FXD1/2015/10		KE3000009160	14-Dec-15	02-Dec-25	321	8,924.50	Fixed	11.0000	18.9000	94.9675	93.6000	98.0303	1,000,000
FXD1/2016/10		KE3000009851	30-Mar-16	30-Mar-27	1,457	73,895.95	Fixed	11.0000	18.9000	89.3000	84.9000	94.6739	500,000
FXD1/2018/10		KE3000006843	28-Oct-18	08-Oct-28	1,285	77,219.95	Fixed	11.7000	18.9000	89.2915	86.2005	89.1045	1,000,000
FXD1/2017/15		KE3000006845	20-Jun-18	20-May-43	7,098	89,589.95	Fixed	13.9000	18.9000	81.2800	79.8015	86.4088	10,000,000
FXD1/2021/15		KE3000009545	24-Sep-20	11-Sep-31	2,724	89,589.95	Fixed	12.9000	18.9000	90.9004	88.4000	98.4099	1,000,000
FXD1/2021/15		KE7000007345	28-Jan-21	28-Jan-37	4,738	89,999.95	Fixed	12.9573	18.9000	79.5126	73.5665	108.3951	100,000
FXD1/2021/15		KE7000007345	13-Apr-21	21-Mar-36	4,543	139,797.50	Fixed	12.7273	18.9000	83.6728	79.2200	88.0001	1,000,000
FXD1/2022/15		KE3000009232	15-Jun-22	21-May-40	5,073	79,972.50	Fixed	13.7420	17.9000	83.0273	81.8084	85.1973	1,000,000
FXD1/2022/15		KE3000009232	15-Jun-22	21-May-40	5,073	79,972.50	Fixed	13.7420	18.8000	92.7728	91.6148	85.1973	1,000,000
FXD1/2022/15		KE3000009232	15-Jun-22	21-May-40	5,073	79,972.50	Fixed	13.7420	15.9000	94.7620	93.4001	85.1973	150,000
FXD1/2022/15		KE3000009232	15-Jun-22	21-May-40	5,073	79,972.50	Fixed	13.7420	12.6973	97.6780	96.2181	85.1973	10,000,000
FXD1/2022/15		KE3000009377	27-Feb-22	26-Jan-41	5,222	59,777.50	Fixed	12.9600	18.9000	79.5107	74.3502	87.6742	300,000
FXD1/2022/15		KE3000009377	27-Feb-22	26-Jan-41	5,222	59,777.50	Fixed	12.9600	13.9000	100.0000	94.8008	87.6742	20,000,000
FXD1/2023/15		KE3000009219	14-Nov-22	27-Oct-38	4,668	59,759.50	Fixed	13.5000	18.9000	89.2007	86.7701	85.1928	10,000,000
FXD1/2017/15	(Re-opened)	KE3000006845	13-Mar-20	29-Feb-36	5,879	68,199.50	Fixed	14.2000	18.9000	85.6202	80.5064	86.0903	100,000
FXD1/2017/15	(Re-opened)	KE3000006845	13-Mar-20	29-Feb-36	5,879	68,199.50	Fixed	14.2000	18.9000	100.0000	93.5388	86.0903	10,000,000
FXD1/2020/15		KE3000009679	16-Jun-20	10-Jun-35	2,537	243,992.50	Fixed	15.6273	17.9000	95.7329	94.4735	102.0504	2,000,000
FXD1/2020/15		KE3000009679	16-Jun-20	10-Jun-35	2,537	213,992.50	Fixed	15.6273	17.9000	96.8000	95.5000	102.0504	2,000,000
FXD1/2020/15		KE3000009679	16-Jun-20	10-Jun-35	2,537	213,992.50	Fixed	15.6273	17.6000	97.9005	96.5475	102.0504	2,500,000
FXD1/2020/15		KE3000009679	16-Jun-20	10-Jun-35	2,537	213,992.50	Fixed	15.6273	15.9011	102.0000	100.7380	102.0504	2,500,000
FXD1/2028/15		KE3000009219	13-Nov-22	05-May-30	2,302	113,772.50	Fixed	17.6527	17.9000	103.5169	100.3126	101.3000	1,500,000
FXD1/2028/15		KE3000009219	13-Nov-22	05-May-30	2,302	113,772.50	Fixed	17.6527	17.9000	104.3813	101.2280	101.3000	30,000,000
FXD1/2028/15		KE3000009219	13-Nov-22	05-May-30	2,302	113,772.50	Fixed	17.6527	17.9000	104.3813	101.2280	101.3000	47,000,000
FXD1/2028/15		KE3000009219	13-Nov-22	05-May-30	2,302	113,772.50	Fixed	17.6527	17.9000	104.3813	101.2280	101.3000	54,500,000
FXD1/2028/15		KE3000009219	13-Nov-22	05-May-30	2,302	113,772.50	Fixed	17.6527	17.9000	104.9805	101.8444	101.3000	40,500,000
FXD1/2028/15		KE3000009219	13-Nov-22	05-May-30	2,302	113,772.50	Fixed	17.6527	17.6410	105.8012	102.6402	101.3000	3,000,000
FXD1/2028/15		KE3000009219	13-Nov-22	05-May-30	2,302	113,772.50	Fixed	17.6527	17.6410	106.8846	102.7318	101.3000	5,000,000
FXD1/2028/15		KE3000009219	13-Nov-22	05-May-30	2,302	113,772.50	Fixed	17.6527	18.9000	106.6376	103.8046	101.3000	500,000
FXD1/2028/15		KE3000009219	13-Nov-22	05-May-30	2,302	113,772.50	Fixed	17.6527	18.7997	106.7003	103.9303	101.3000	1,500,000
FXD1/2028/15		KE3000009219	13-Nov-22	05-May-30	2,302	113,772.50	Fixed	17.6527	17.9000	106.6136	103.8008	101.3000	10,000,000
FXD1/2028/15		KE3000009219	13-Nov-22	05-May-30	2,302	113,772.50	Fixed	17.6527	18.6993	107.1075	104.5445	101.3000	100,000
FXD1/2028/15		KE3000009219	13-Nov-22	05-May-30	2,302	113,772.50	Fixed	17.6527	18.9000	107.6050	104.7125	101.3000	100,000
FXD1/2028/15		KE3000009219	13-Nov-22	05-May-30	2,302	113,772.50	Fixed	17.6527	18.5000	107.4705	104.5173	101.3000	1,000,000
FXD1/2028/15		KE3000009219	13-Nov-22	05-May-30	2,302	113,772.50	Fixed	17.6527	18.2000	107.3013	104.3105	101.3000	30,500,000
CORPORATE BONDS													
REAL ROOFE MEDIUM TERM NOTE													
RPM2/30/06/08 10-Dec-13		KE3000002096	10-Aug-13	29-Feb-28	689	997.10	VARIABLE	T.B 91(+1.00%				99.0000	
RPM2/30/06/08 10-Dec-13		KE3000002088	10-Aug-13	29-Jul-28	1,051	2,042.00	VARIABLE	T.B 91(+1.00%				101.0187	
ACORN GREEN BOND MEDIUM TERM NOTE													
ACG/R/7/30		KE3000007050	08-Nov-19	09-Nov-24	297	1,600.00	FIXED	12.2500				100.1794	
FAMILY BANK MEDIUM TERM NOTE													
FAML/1/3D		KE7000005950	20-Jun-21	16-Dec-24	1,067	3,000.00	FIXED	13.0000				100.0000	
FAML/1/1J		KE7000005951	20-Jun-21	16-Dec-24	1,067	1.00	VARIABLE	182-Day T-Bill +300bps				-	
EAST AFRICAN BREWERIES DOMESTIC MEDIUM TERM NOTE													
EABL/MT/7/3D		KE7000009540	26-Oct-21	26-Oct-25	1,017	11,000.00	FIXED	12.2500	17.1900	102.9308	100.1077	100.1111	990,000
KENYA MORTGAGE REFINANCE COMPANY MEDIUM TERM NOTE													
KMRC/1/3D		KE7000007760	04-Mar-22	23-Feb-29	1,865	1,400.00	FIXED	12.5000				-	

Turnover in Bonds	
Today	Previous
1,468,950,000	**2,855,780,000**

Total Deals	
Today	Previous
73	**59**

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.

KEY

FXD: Floatine Rate Treasury Bond **TB 6:** 12-months 91 day rates Market 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

We operate at arm's length, impartial, empirical or statistics is shown in conjunction with the information.