nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

April 8, 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 FIXED/FLOATING RATE TREASURY BONDS ABOVE KES 50 MILLION												April 8, 2024
TWO YEAR BONDS												
FXD1/2023/02/	(Re-opened)	KE3600008163	21-Aug-23	18-Feb-25	497	58,604.40	Fixed	16.8723			99.2178	-
THREE YEAR BONDS												
FXD1/2022/03/	(Re-opened)	KE7000008212	11-Nov-22	07-Jan-26	964	68,603.75	Fixed	11.7990			94.2726	-
FXD1/2022/03/	(Re-opened)	KE8000008762	13-May-23	11-May-26	763	79,537.89	Fixed	14.2288			92.8292	-
FXD1/2023/03/	(Re-opened)	KE8000008823	15-Jun-23	11-Jun-27	1,038	69,883.89	Fixed	18.3854			101.1568	-
FIVE YEAR BONDS												
FXD2/2019/05/		KE6000001096	13-May-19	09-May-24	28	38,207.40	Fixed	10.8720			99.9221	-
FXD2/2019/05/		KE6000006765	16-Dec-19	05-Dec-24	240	44,600.68	Fixed	11.4500			96.9019	-
FXD1/2020/05/	(Re-opened)	KE8000008847	11-May-20	09-May-25	382	104,519.79	Fixed	11.8873			94.0818	-
FXD1/2020/05/	(Re-opened)	KE7000008853	13-Nov-21	09-Nov-25	945	68,075.80	Fixed	11.2773			96.9398	-
FXD1/2023/05/	(Re-opened)	KE8000008966	17-Jul-23	15-Jul-28	1,554	137,216.97	Fixed	16.8443	16.3000	99.4067	99.7196	97,1225 500,000,000
TEN YEAR BONDS												
FXD1/2018/10/1	(Re-opened)	KE3000008229	29-Aug-18	17-Aug-28	861	74,400.75	Fixed	13.0395			93.9173	-
FXD1/2017/10/1		KE3000007321	31-Jul-17	19-Jul-27	1,107	68,916.96	Fixed	12.9900			97.3814	-
FXD1/2018/10/1		KE6000008762	27-Aug-18	14-Aug-28	1,088	48,084.90	Fixed	12.8860			92.4375	-
FXD2/2018/10/1	(Re-opened)	KE3000008215	17-Dec-18	04-Dec-28	1,701	97,524.80	Fixed	12.3005			93.8787	-
FXD1/2019/10/1		KE5000009863	25-Feb-19	12-Feb-29	1,771	97,524.80	Fixed	12.4390			93.9097	-
FXD2/2018/10/1		KE3000009877	14-Nov-19	02-Nov-29	1,935	68,725.30	Fixed	12.3005			92.1269	-
FXD2/2019/10/1		KE5000004670	15-Aug-19	06-Aug-29	1,945	68,743.49	Fixed	11.5173			79.7028	-
FXD2/2019/10/1		KE5000004670	15-Aug-19	06-Aug-29	1,945	68,972.95	Fixed	11.5173			83.0143	-
FXD1/2022/10/1		KE7000008303	25-Nov-22	21-Nov-32	2,947	68,704.38	Fixed	12.4900			84.7938	-
FXD1/2022/10/1		KE8000008432	17-Feb-23	31-Jan-33	3,033	12,866.60	Fixed	16.1013			87.4735	-
FXD1/2024/10/1		KE8000008547	23-Feb-24	13-Feb-34	3,635	19,734.79	Fixed	16.0000			-	-
FIFTEEN YEAR BONDS												
FXD1/2009/15/1		KE4000003426	26-Oct-09	07-Oct-24	182	21,992.48	Fixed	12.5000			99.3988	-
FXD1/2013/15/1		KE4000005550	29-Mar-13	16-Mar-28	336	27,693.80	Fixed	12.2000			93.2255	-
FXD2/2013/15/1	(Re-opened)	KE3000001550	25-Apr-11	06-Dec-25	599	29,199.80	Fixed	9.0000			91.1361	-
FXD1/2012/15/1	(Re-opened)	KE4000003875	26-Sep-12	06-Sep-27	1,246	95,539.90	Fixed	11.0000			93.6308	-
FXD1/2013/15/1	(Re-opened)	KE4000005791	25-Feb-13	07-Feb-28	1,430	92,473.29	Fixed	11.2000			95.9974	-
FXD2/2013/15/1	(Re-opened)	KE4000003858	29-Apr-13	10-Apr-28	1,493	79,959.79	Fixed	12.0000			111.8398	-
FXD1/2018/15/1		KE5000004532	29-May-18	09-May-33	3,318	78,301.80	Fixed	12.8000			91.1097	-
FXD2/2018/15/1	(Re-opened)	KE5000008570	22-Oct-18	03-Oct-33	3,455	33,411.75	Fixed	12.7500			86.4139	-
FXD1/2019/15/1		KE5000009303	20-Jun-19	05-Jun-34	3,892	31,666.75	Fixed	12.8873			84.6008	-
FXD2/2019/15/1		KE5000001194	13-May-19	24-Apr-34	3,908	31,666.75	Fixed	12.7340			84.6008	-
FXD2/2018/15/1		KE6000003126	29-Jul-19	23-Jul-34	3,765	53,919.80	Fixed	12.3835			92.7818	-
FXD1/2020/15/1	(Re-opened)	KE6000007210	25-Feb-20	05-Feb-35	3,653	73,194.30	Fixed	12.7250			94.7229	-
FXD1/2022/15/1	(Re-opened)	KE7000008305	29-Nov-22	26-Nov-37	4,766	68,557.75	Fixed	13.9420			91.5438	-
TWENTY YEAR BOND												
FXD1/2008/20/1	(Re-opened)	KE1000001493	30-Jul-08	05-Jul-28	1,918	55,432.95	Fixed	13.7005			88.7943	-
FXD1/2021/20/1	(Re-opened)	KE2000002170	03-May-21	05-May-31	2,583	37,035.80	Fixed	12.0000			92.3177	-
FXD1/2012/20/1		KE4000003845	29-Nov-12	01-Nov-32	3,160	67,050.60	Fixed	12.0000			73.6572	-
FXD1/2016/20/1		KE5000006543	25-Oct-16	21-Sep-36	4,529	12,761.20	Fixed	14.0000			89.1108	-
FXD1/2018/20/1		KE6000008323	29-Mar-18	21-Mar-38	5,075	94,515.60	Fixed	13.2000			85.7681	-
FXD2/2018/20/1		KE3000009853	30-Jul-18	05-Jul-38	5,201	68,106.60	Fixed	13.2000			86.8234	-
FXD1/2019/20/1		KE6000009994	15-Apr-19	21-Mar-39	5,483	83,333.00	Fixed	12.8730			83.2971	-
FXD1/2021/20/1		KE7000008210	19-Aug-21	20-Jul-41	6,314	75,564.00	Fixed	12.8465			88.2152	-
TWENTY FIVE YEAR BOND												
FXD1/2013/25/1	(Re-opened)	KE4000003950	26-Jun-13	25-May-38	4,057	29,192.80	Fixed	11.2500			72.4741	-
FXD1/2018/25/1		KE6000008845	26-Jun-18	25-May-43	6,066	94,330.75	Fixed	13.4000			94.4733	-
FXD1/2021/25/1	(Re-opened)	KE7000008302	13-May-21	09-Apr-46	8,038	68,400.00	Fixed	12.5240			87.4078	-
FXD1/2022/25/1		KE8000008955	24-Oct-22	23-Sep-47	8,568	25,713.90	Fixed	14.1560			90.6038	-
THIRTY YEAR BOND												
SDB 1/2017/30/A	(Re-opened)	KE2000002155	28-Feb-17	21-Jan-47	8,132	26,144.76	Fixed	12.0000			98.6334	-
INFRASTRUCTURE BONDS												
IFB1/2013/15Yr		KE3600008150	30-Sep-13	15-Sep-25	525	18,600.21	Fixed	11.0000			94.9221	-
IFB1/2014/15Yr		KE4000001555	27-Oct-14	12-Oct-29	917	16,837.48	Fixed	11.0000			96.9999	-
IFB1/2015/06Y		KE5000004150	14-Dec-15	02-Dec-24	238	8,534.30	Fixed	11.0000			98.5417	-
IFB1/2018/15Y		KE4000001953	30-May-18	15-May-33	3,327	33,498.58	Fixed	11.0000			89.5053	-
IFB1/2019/15Y		KE4000001961	29-Mar-19	14-Mar-34	3,621	19,923.79	Fixed	12.0000			96.9153	-
IFB1/2019/10Y		KE5000006850	13-Dec-19	30-Nov-29	2,107	38,004.75	Fixed	12.0000			91.3209	-
IFB1/2021/27Yr		KE5000007986	27-Dec-17	18-Dec-51	255	21,042.20	Fixed	12.0000			97.2394	-
IFB1/2017/12Yr		KE5000006860	27-Feb-17	12-Feb-29	1,771	11,402.95	Fixed	12.0000			99.6804	-
IFB1/2018/30Yr		KE5000008851	29-Jan-18	15-Jan-53	3,199	47,194.80	Fixed	12.5000			81.3229	-
IFB1/2018/20Yr		KE6000008159	19-Nov-18	29-Oct-38	5,213	36,767.30	Fixed	11.9500			86.0513	-
IFB1/2018/20Yr		KE5000009543	26-Oct-18	08-Oct-38	4,200	71,039.80	Fixed	11.7000			74.9898	-
IFB1/2019/20Yr		KE6000008760	29-Mar-19	20-Feb-46	7,298	16,629.85	Fixed	12.2000			85.1912	-
IFB1/2020/05Yr		KE5000008853	03-Jun-20	25-May-25	777	19,202.90	Fixed	10.2000			96.0229	-
IFB1/2020/06Yr		KE6000008430	15-Apr-20	02-Apr-26	1,825	118,402.40	Fixed	10.8500			92.9712	-
IFB1/2020/11Yr		KE5000009545	11-Aug-20	27-Jul-31	2,651	66,249.60	Fixed	10.9000			96.9335	-
IFB1/2021/18Yr		KE7000003334	26-Jan-21	05-Jan-37	4,655	99,868.39	Fixed	12.2073			97.9002	-
IFB1/2021/15Yr		KE7000003345	14-Apr-21	21-Mar-36	4,465	81,700.80	Fixed	12.0873			91.1408	-
IFB1/2021/27Yr		KE7000003337	13-Sep-21	19-Aug-42	6,738	119,727.70	Fixed	12.7373			78.2417	-
IFB1/2022/18Yr		KE8000008332	15-Jun-22	21-May-40	6,887	99,868.39	Fixed	13.7925			84.3000	-
IFB1/2022/19Yr		KE7000007977	21-Feb-22	20-Jan-41	6,138	98,377.88	Fixed	12.9050			94.2177	-
IFB1/2022/15Yr		KE8000008325	24-Mar-22	27-Oct-36	5,041	94,038.60	Fixed	13.9395			96.2058	-
IFB1/2022/12Yr		KE8000008335	19-May-22	27-Apr-34	4,594	19,424.38	Fixed	13.9395			99.8702	-
IFB1/2022/17Yr	(Re-opened)	KE8000008345	15-Dec-22	27-Feb-40	5,796	68,196.50	Fixed	14.2000			93.9496	-
IFB1/2022/7Yr		KE8000008870	31-Jan-23	30-Jan-30	2,294	213,201.80	Fixed	15.8373	16.1000	103.0513	99.0564	103.9332 450,000,000
IFB1/2023/6.5Yr		KE8000008235	13-Nov-23	05-May-30	2,219	112,732.99	Fixed	17.9327	16.7000	113.8163	104.8087	104.9087 700,000,000
IFB1/2023/6.5Yr		KE8000008235	13-Nov-23	05-May-30	2,219	112,732.99	Fixed	17.9327	16.6500	112.7716	104.8087	104.9087 300,000,000
IFB1/2023/6.5Yr		KE8000008235	13-Nov-23	05-May-30	2,219	112,732.99	Fixed	17.9327	16.3023	111.9029	104.8087	104.9087 100,000,000
IFB1/2024/6.5Yr		KE8000008430	19-Feb-24	09-Aug-30	2,505	248,957.97	Fixed	16.4907	16.7000	108.9003	106.3042	106.1178 250,000,000
IFB1/2024/6.5Yr		KE8000008430	19-Feb-24	09-Aug-30	2,505	248,957.97	Fixed	16.4907	16.7000	109.0552	106.8081	106.1178 460,000,000
BONDS SELL/BUY BACK TRANSACTIONS												
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION												
FXD1/2023/02/	(Re-opened)	KE3600008163	21-Aug-23	18-Feb-25	497	58,604.40	Fixed	16.8723	18.6600	100.2926	97.9158	99.2178 300,000
FXD1/2022/03/	(Re-opened)	KE8000008823	15-Jun-23	11-Jun-27	1,038	69,883.89	Fixed	18.3854	17.3300	106.3544	102.1508	101.1550 6,000,000
FXD1/2024/03/	(Re-opened)	KE8000008323	15-Jan-24	11-Jan-27	1,008	69,883.89	Fixed	18.3854	19.2600	106.7699	104.9201	101.1550 8,300,000
FXD1/2017/05/1		KE3000007327	31-Jul-17	19-Jul-27	1,197	93,974.30	Fixed	12.9860	19.7500	89.8347	86.1913	97.2918 4,400,000
FXD2/2018/10/1		KE5000004670	15-Aug-19	06-Aug-29	1,945	68,743.49	Fixed	11.5173	19.8900	77.4377	74.8058	79.7028 100,000
FXD1/2022/20/1		KE7000008210	19-Aug-21	22-Jul-41	6,314	75,564.00	Fixed	13.4440	17.6000	82.3297	80.2594	88.2152 10,000,000
FXD1/2021/20/1		KE7000008210	19-Aug-21	22-Jul-41	6,314	75,564.00	Fixed	13.4440	17.6000	82.3297	80.2594	88.2152 10,000,000
FXD1/2021/25/1	(Re-opened)	KE7000008302	13-May-21	09-Apr-46	8,038	68,400.00	Fixed	13.5240	19.1345	90.6009	88.7096	87.5078 10,000,000
IFB1/2018/15Yr		KE5000009545	26-Oct-18	08-Oct-38	4,157	59,004.75	Fixed	13.9360	17.5500	86.8714	81.1022	91.9335 200,000
IFB1/2019/15Yr		KE5000009543	26-Oct-18	08-Oct-38	4,200	71,039.80	Fixed	13.9320	19.9000	80.5913	77.1379	74.9898 12,200,000
IFB1/2020/05Yr		KE5000008853	03-Jun-20	25-May-25	777	19,202.90	Fixed	10.2000	17.9400	91.5213	89.6543	89.5955 10,200,000
IFB1/2021/27Yr		KE7000007986	27-Dec-17	18-Dec-51	255	21,042.20	Fixed	12.0000	17.8000	79.4233	77.4779	97.2394 5,000,000
IFB1/2022/7Yr		KE8000008870	31-Jan-23	30-Jan-30	2,294	213,201.80	Fixed	15.8373	17.2200	95.2669	90.7145	99.0732 1,299,000
IFB1/2022/7Yr	(Re-opened)	KE8000008345	15-Dec-22	27-Feb-40	5,796	68,196.50	Fixed	14.2000	14.6397	103.1614	102.0736	93.9496 3,000,000
IFB1/2022/7Yr		KE8000008870	16-Jan-23	30-Jan-30	2,294	213,201.80	Fixed	15.8373	17.9900	99.4927	94.9098	103.9332 5,399,000
IFB1/2022/7Yr		KE8000008870	16-Jan-23	30-Jan-30	2,294	213,201.80	Fixed	15.8373	15.3095	106.5000	101.6271	103.9332 199,000
IFB1/2022/7Yr		KE8000008870	16-Jan-23	30-Jan-30	2,294	213,201.80	Fixed	15.8373	15.8945	107.2000	102.3371	103.9332 1,298,000
IFB1/2023/6.5Yr		KE8000008235	13-Nov-23	05-May-30	2,219	112,732.99	Fixed	17.9327	17.2300	108.9505	101.7145	104.9087 899,000
IFB1/2023/6.5Yr		KE8000008235	13-Nov-23	05-May-30	2,219	112,732.99	Fixed	17.9327	19.2600	112.2204	104.9784	104.9087 1,000,000
IFB1/2023/6.5Yr		KE8000008235	13-Nov-23	05-May-30	2,219	112,732.99	Fixed	17.9327	15.8300	114.2126	106.9156	104.9087 399,000
IFB1/2024/6.5Yr		KE8000008430	19-Feb-24	09-Aug-30	2,505	248,957.97	Fixed	16.4907	16.4600	102.4090	99.9229	106.1178 8,000,000
IFB1/2024/6.5Yr		KE8000008430	19-Feb-24	09-Aug-30	2,505	248,957.97	Fixed	16.4907	17.9700	106.2681	102.8238	106.1178 27,000,000
IFB1/2024/6.5Yr		KE8000008430	19-Feb-24	09-Aug-30	2,505	248,957.97	Fixed	16.4907	16.4900	106.5441	103.1000	106.1178 300,000
IFB1/2024/6.5Yr		KE8000008430	19-Feb-24	09-Aug-30	2,505	248,957.97	Fixed	16.4907	16.5980	106.1991	102.7550	106.1178 500,000
IFB1/2024/6.5Yr		KE8000008430	19-Feb-24	09-Aug-30	2,505	248,957.97	Fixed	16.4907	16.6500	106.2925	102.8278	106.1178 500,000
IFB1/2024/6.5Yr		KE8000008430	19-Feb-24	09-Aug-30	2,505	248,957.97	Fixed	16.4907	16.6300	106.7624	107.2188	106.1178 6,099,000
IFB1/2024/6.5Yr		KE8000008430	19-Feb-24	09-Aug-30	2,505	248,957.97	Fixed	16.4907	16.3000	116.7000	108.2197	106.1178 2,599,000
IFB1/2024/6.5Yr		KE8000008430	19-Feb-24	09-Aug-30	2,505	248,957.97	Fixed	16.4907	16.2000	111.1173	108.6322	106.1178 4,099,000
IFB1/2024/6.5Yr		KE8000008430	19-Feb-24	09-Aug-30	2,505	248,957.97	Fixed	16.4907	16.2000	111.6117	108.1398	106.1178 2,099,000
IFB1/2024/6.5Yr		KE8000008430	19-Feb-24	09-Aug-30	2,505	248,957.97	Fixed	16.4907	16.0073	111.7068	109.2217	106.1178 4,099,000
IFB1/2024/6.5Yr		KE8000008430	19-Feb-24	09-Aug-30	2,505	248,957.97	Fixed	16.4907	16.0442	111.8013	109.3162	106.1178 399,000
IFB1/2024/6.5Yr		KE8000008430	19-Feb-24	09-Aug-30	2,505	248,957.97	Fixed	16.4907	16.0000	111.9002	109.3751	106.1178 1,000,000
IFB1/2024/6.5Yr		KE8000008430	19-Feb-24	09-Aug-30	2,505	248,957.97	Fixed	16.4907	16.0000	111.9422	109.4091	106.1178 7,999,000
IFB1/2024/6.5Yr		KE8000008430	19-Feb-24	09-Aug-30	2,505	248,957.97	Fixed	16.4907	16.0000	111.9432	109.4074	106.1178 200,000
IFB1/2024/6.5Yr		KE8000008430	19-Feb-24	09-Aug-30	2,505	248,957.97	Fixed	16.4907	15.9963	112.0000	109.5149	106.1178 1,000,000
IFB1/2024/6.5Yr		KE8000008430	19-Feb-24	09-Aug-30	2,505	248,957.97	Fixed	16.4907	15.9700	112.4002	110.0001	106.1178 50,000
IFB1/2024/6.5Yr		KE8000008430	19-Feb-24	09-Aug-30	2,505	248,957.97	Fixed	16.4907	15.9440	112.6109	110.1208	106.1178 21,550,000
IFB1/2024/6.5Yr		KE8000008430	19-Feb-24	09-Aug-30	2,505	248,957.97	Fixed	16.4907	16.7900	112.8629	110.3778	106.1178 3,099,000
CORPORATE BONDS												
REAL PEOPLE MEDIUM TERM NOTE												
RPME1/01.09/08.10.09/08.10.08		KE5000002096	10-Aug-15	28-Feb-25	326	207.18	VARIABLE	T-B 91/-1.7.00%			90.0000	-
RPME2.00.03/08.01.04/01.10.03		KE5000003102	10-Aug-15	24-Jul-28	1,568	1,036.00	VARIABLE	T.B 91/-1.7.00%			101.5187	-
ACORN BIRTH BOND MEDIUM TERM NOTE												
ACORN TBB		KE5000007593	09-Nov-19	09-Nov-24	214	1,000.00	FIXED	12.2500			100.1794	-
FAMILY BANK MEDIUM TERM NOTE												
FAMLT/30		KE7000008995	20-Jun-21	18-Dec-26	984	3,000.00	FIXED	13.0000			100.0000	-
FAMLT/FRN		KE7000008103	20-Jun-21	18-Dec-26	984	1.00	VARIABLE	182-Day T-Bill +3.00bps			-	-
EAST AFRICAN BREWERIES DOMESTIC MEDIUM TERM NOTE												
EABL DMT FXD		KE7000008543	26-Oct-21	26-Oct-26	924	11,000.00	FIXED	12.2500			100.1111	-
KENYA MORTGAGE REFINANCE COMPANY MEDIUM TERM NOTE												
KMRC FXD		KE7000007760	04-Mar-22	23-Feb-29	1,782	1,400.00	FIXED	12.5000			-	-

Previous Day Bonds Traded	
Today	Previous
3,007,256,000	2,816,541,000

Bond Deals	
Today	Previous
73	131

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.

FR: Floater Rate Treasury Bond **WA**: 12 months 90 day rates Member Auction **WIN**: Medium Term Note

XTI: Fixed Rate Treasury Bond **YTM**: yield to maturity **TTC**: Tender to new coupon rate 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.