nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

April 12, 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 FIXED/ADJUSTED RATE TREASURY BONDS ABOVE KES.50 MILLION													April 12, 2024
TWO YEAR BONDS													
FXD1202/024	(Re-opened)	KE3000008163	21-Aug-23	19-Feb-25	483	50,604.40	Fixed	15.6723				99.2178	-
THREE YEAR BONDS													
FXD1203/021	(Re-opened)	KE3000008312	11-Nov-22	07-Feb-26	360	60,603.75	Fixed	11.7880				94.2758	-
FXD1202/021	(Re-opened)	KE3000005762	15-Mar-22	11-Mar-26	759	78,537.89	Fixed	14.2200				92.6250	-
FXD1202/026	(Re-opened)	KE3000008323	16-Jan-24	11-Jan-27	1,004	65,660.69	Fixed	18.3854	17.6479	106.9056	101.4597	101.5132	650,000,000
FXD1203/026	(Re-opened)	KE3000008323	15-Jan-24	11-Jan-27	1,004	65,660.69	Fixed	18.3854	17.4228	106.3852	101.0433	101.0132	1,000,000,000
FIVE YEAR BONDS													
FXD2013/015		KE3000001090	13-May-19	05-May-24	24	38,201.40	Fixed	10.6723				99.9221	-
FXD2018/005		KE3000006786	16-Dec-18	09-Dec-24	241	44,620.50	Fixed	11.4500				95.9018	-
FXD1208/024	(Re-opened)	KE3000005497	11-May-22	05-May-25	388	104,515.75	Fixed	11.9073				94.0918	-
FXD1202/029	(Re-opened)	KE3000008855	15-Nov-21	09-Nov-26	941	66,575.85	Fixed	11.2773				96.9398	-
FXD1208/029	(Re-opened)	KE3000005986	17-Jul-22	13-Jul-28	1,550	107,215.07	Fixed	14.8442	15.1000	100.3509	96.2077	95.5324	300,000,000
FXD1202/029	(Re-opened)	KE3000005986	17-Jul-22	13-Jul-28	1,550	107,215.07	Fixed	16.6443	17.7000	101.4997	97.4238	96.5324	500,000,000
TEN YEAR BONDS													
FXD1018/030	(Re-opened)	KE3000008329	29-Aug-19	27-Aug-29	867	76,455.75	Fixed	13.0390				93.9173	-
FXD1017/030		KE3000007337	21-Jul-17	19-Jul-27	1,150	48,496.40	Fixed	12.9900				97.5000	-
FXD1018/030		KE3000008762	27-Aug-18	19-Aug-28	1,586	48,986.80	Fixed	12.6860				92.4275	-
FXD1018/030	(Re-opened)	KE3000008762	17-Dec-18	24-Dec-28	1,697	63,623.20	Fixed	12.8000				91.0552	-
FXD1019/030		KE3000009853	25-Feb-19	12-Feb-29	1,707	67,638.89	Fixed	12.4380				88.9097	-
FXD1018/030		KE3000008329	19-Nov-18	29-Nov-28	1,595	66,725.30	Fixed	12.8000				92.1293	-
FXD1018/030		KE3000008475	19-Feb-19	28-Feb-29	1,745	68,743.48	Fixed	12.8000				79.7028	-
FXD1019/030		KE3000009859	29-Nov-19	12-Nov-29	2,045	69,972.85	Fixed	12.3000				83.0143	-
FXD1022/030		KE3000009456	10-Mar-22	03-Mar-32	2,943	68,705.95	Fixed	12.4900				84.7026	-
FXD1020/030		KE3000009432	13-Feb-20	31-Jan-30	2,316	12,969.85	Fixed	14.1513				87.4738	-
FXD1020/030		KE3000009547	20-Mar-20	13-Mar-30	2,422	16,734.78	Fixed	18.0000				-	-
FIFTEEN YEAR BONDS													
FXD1009/015		KE4000003450	28-Oct-09	07-Oct-24	178	31,992.48	Fixed	12.5000				98.8988	-
FXD1013/030		KE3000008280	29-Mar-13	18-Mar-28	332	27,600.90	Fixed	10.2500				93.2550	-
FXD1013/015	(Re-opened)	KE3000007058	25-Nov-11	06-Dec-25	595	26,199.90	Fixed	9.0000				91.1591	-
FXD1012/030		KE3000003875	24-Sep-12	06-Sep-27	1,252	90,939.90	Fixed	11.0000	17.9000	83.8616	82.8948	92.4479	97,850,000
FXD1013/030	(Re-opened)	KE4000003750	25-Feb-13	07-Feb-28	1,398	62,473.25	Fixed	11.3000				92.9574	-
FXD1013/030	(Re-opened)	KE4000003850	29-Apr-13	12-Apr-28	1,459	79,899.75	Fixed	12.0000				111.6386	-
FXD1018/030		KE3000008452	28-Mar-18	09-Mar-33	3,215	38,477.30	Fixed	12.8000				101.5000	-
FXD1019/030	(Re-opened)	KE3000003870	22-Oct-19	03-Oct-33	3,401	33,411.95	Fixed	12.7500				99.4129	-
FXD1028/030		KE3000009823	28-Jan-19	28-Jan-38	3,906	79,090.85	Fixed	12.8875				95.0000	-
FXD1019/030		KE3000009114	13-Mar-19	24-Jan-34	3,604	81,664.75	Fixed	12.7340				94.8308	-
FXD1028/030		KE3000009128	29-Jan-19	23-Jan-38	3,906	53,919.80	Fixed	12.9400				95.7018	-
FXD1020/030	(Re-opened)	KE3000009710	24-Feb-20	04-Feb-35	4,001	73,156.38	Fixed	12.7500				94.7229	-
FXD1020/030	(Re-opened)	KE3000009320	29-Nov-20	09-Nov-37	4,762	68,357.75	Fixed	13.9420				91.3428	-
TWENTY YEAR BOND													
FXD1006/020		KE1000001493	30-Jan-06	05-Jan-26	1,013	55,412.95	Fixed	13.7000				95.7943	-
FXD1021/020	(Re-opened)	KE2000002175	30-Mar-11	05-Mar-31	2,279	37,029.40	Fixed	10.0000				92.5177	-
FXD1024/020		KE3000008945	26-Nov-12	21-Nov-32	3,155	87,265.45	Fixed	12.0000				75.6572	-
FXD1024/020		KE3000009543	20-Sep-13	17-Sep-33	4,525	12,761.25	Fixed	14.0000				95.1738	-
FXD1024/020		KE3000008325	26-Mar-18	21-Mar-38	5,271	94,515.40	Fixed	13.2000				95.7981	-
FXD1038/020		KE3000009855	30-Jul-18	29-Jul-38	5,197	58,106.95	Fixed	12.2000				95.1122	-
FXD1029/020		KE3000009964	15-Apr-19	21-Mar-39	5,458	83,300.85	Fixed	12.6730				93.2871	-
FXD1038/020		KE3000009315	19-Aug-20	20-Jul-41	6,313	75,994.95	Fixed	13.4455	15.9372	88.0215	85.8005	85.9425	61,000,000
TWENTY FIVE YEAR BOND													
FXD1049/025		KE4000003850	30-Jun-10	20-May-35	4,063	25,192.95	Fixed	11.3500				72.4761	-
FXD1049/025		KE3000008945	26-Jun-18	20-May-43	6,962	94,936.75	Fixed	13.4000				84.4733	-
FXD1052/025	(Re-opened)	KE2000002802	10-May-21	28-Apr-46	8,032	99,470.00	Fixed	13.9000	13.9620	105.7595	99.7146	99.7000	250,000,000
FXD1052/025	(Re-opened)	KE3000005093	24-Oct-22	23-Sep-47	8,504	20,710.00	Fixed	14.1000				96.6038	-
THIRTY YEAR BOND													
SDB 1/2013/030	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	6,128	28,144.75	Fixed	12.0000				96.6324	-
INFRASTRUCTURE BONDS													
IFB1/2012/01		KE2000008130	30-Sep-12	15-Sep-25	321	18,050.21	Fixed	11.0000				94.9005	-
IFB1/2014/01		KE4000001100	27-Oct-14	15-Oct-29	913	16,637.48	Fixed	11.0000				95.6899	-
IFB1/2015/01		KE4000001151	30-Mar-15	15-Mar-30	1,064	8,004.50	Fixed	11.0000				98.9417	-
IFB1/2016/01		KE4000001252	30-Sep-16	15-Sep-31	1,337	33,486.55	Fixed	11.0000				99.5453	-
IFB1/2018/01		KE3000008864	23-Mar-18	23-Mar-28	386	19,933.79	Fixed	12.9000				99.9163	-
IFB1/2019/01		KE3000009853	24-Oct-19	16-Oct-31	2,733	38,904.75	Fixed	12.0000				91.3028	-
IFB1/2017/01		KE3000007988	27-Dec-17	19-Dec-24	255	21,240.28	Fixed	12.5000				97.3389	-
IFB1/2017/01		KE3000008890	27-Feb-17	12-Feb-28	1,767	11,402.95	Fixed	12.5000				98.0004	-
IFB1/2018/01		KE3000008551	25-Jan-18	10-Jan-33	3,195	41,164.80	Fixed	12.5000				91.3229	-
IFB1/2020/01		KE3000008139	19-Nov-18	29-Oct-38	3,938	36,767.30	Fixed	11.8800	15.0000	86.2034	81.2401	85.1072	955,000,000
IFB1/2019/01		KE3000009543	26-Oct-19	08-Oct-39	4,136	71,039.95	Fixed	11.7000	16.9000	84.1651	79.6279	79.9898	65,000,000
IFB1/2020/01		KE3000009760	26-Mar-19	22-Feb-40	7,288	16,828.65	Fixed	12.2000				95.1913	-
IFB1/2009/01		KE3000006653	03-Jun-20	25-May-35	773	18,202.95	Fixed	15.2000				90.0220	-
IFB1/2009/01		KE3000008243	15-Jun-20	02-Jun-29	1,818	118,460.45	Fixed	13.8500				98.8031	-
IFB1/2021/15		KE3000009545	24-Aug-20	11-Aug-21	2,677	90,000.00	Fixed	15.9000	16.0000	85.8997	84.3125	85.9000	90,000,000
IFB1/2021/01		KE3000009324	25-Jan-21	05-Jan-37	4,651	86,499.35	Fixed	12.2573				87.9003	-
IFB1/2021/01		KE3000009346	12-Apr-21	21-Mar-38	5,498	51,150.50	Fixed	12.9875				91.1408	-
IFB1/2021/01		KE3000009537	13-Sep-21	16-Sep-42	6,732	19,997.10	Fixed	12.7375				79.2417	-
IFB1/2022/01		KE3000009677	15-Jan-22	22-Mar-41	6,505	79,627.50	Fixed	12.7425				98.4404	-
IFB1/2022/01		KE3000009677	25-Feb-22	22-Mar-41	6,505	98,577.95	Fixed	12.9000				94.2777	-
IFB1/2022/15		KE3000009215	21-Oct-22	21-Oct-36	4,581	94,038.60	Fixed	13.8500	16.0000	96.1224	95.3414	95.0579	60,000,000
IFB2/2024/15		KE3000009323	05-Dec-23	27-Nov-39	5,990	59,424.35	Fixed	13.2135				95.6702	-
IFB2/2017/15	(Re-opened)	KE3000009545	13-Mar-23	25-Feb-40	5,792	68,196.50	Fixed	14.3000				93.8396	-
IFB2/2027/15		KE3000009873	26-Jun-23	30-Jun-28	2,200	213,251.85	Fixed	13.8375				103.9907	-
IFB2/2026/15		KE3000009230	12-Nov-23	06-May-30	2,215	112,732.95	Fixed	17.5327				103.6171	-
IFB2/2028/15		KE3000009840	19-Feb-24	28-Aug-32	3,041	248,957.57	Fixed	18.4927	17.2000	106.3446	101.9600	101.9000	500,000
IFB2/2028/15	(Re-opened)	KE3000009840	19-Feb-24	28-Aug-32	3,041	248,957.57	Fixed	18.4927	17.3000	107.3225	104.6325	106.9300	500,000
IFB2/2028/15		KE3000009840	19-Feb-24	28-Aug-32	3,041	248,957.57	Fixed	18.4927	17.9000	108.0999	106.6119	106.9000	500,000
IFB2/2028/15		KE3000009840	19-Feb-24	28-Aug-32	3,041	248,957.57	Fixed	18.4927	16.8000	109.3255	108.6375	108.9300	4,000,000
IFB2/2028/15		KE3000009840	19-Feb-24	28-Aug-32	3,041	248,957.57	Fixed	18.4927	16.7000	109.4255	108.7375	108.9300	4,000,000
IFB2/2028/15		KE3000009840	19-Feb-24	28-Aug-32	3,041	248,957.57	Fixed	18.4927	16.6000	109.4655	108.7875	108.9300	100,000
IFB2/2028/15		KE3000009840	19-Feb-24	28-Aug-32	3,041	248,957.57	Fixed	18.4927	16.6120	109.6374	108.9494	108.9300	12,000,000
IFB2/2028/15		KE3000009840	19-Feb-24	28-Aug-32	3,041	248,957.57	Fixed	18.4927	16.6119	110.0296	107.3914	108.9000	100,000
IFB2/2028/15		KE3000009840	19-Feb-24	28-Aug-32	3,041	248,957.57	Fixed	18.4927	16.5000	113.0875	107.3095	108.9000	200,000
IFB2/2028/15		KE3000009840	19-Feb-24	28-Aug-32	3,041	248,957.57	Fixed	18.4927	16.4000	113.4919	107.8039	108.9000	32,000,000
IFB2/2028/15		KE3000009840	19-Feb-24	28-Aug-32	3,041	248,957.57	Fixed	18.4927	16.2997	113.9000	108.2120	108.9000	11,700,000
IFB2/2028/15		KE3000009840	19-Feb-24	28-Aug-32	3,041	248,957.57	Fixed	18.4927	16.2000	111.1028	108.4148	108.9000	2,700,000
IFB2/2028/15		KE3000009840	19-Feb-24	28-Aug-32	3,041	248,957.57	Fixed	18.4927	16.1000	111.7190	108.5373	108.9000	1,500,000
IFB2/2028/15		KE3000009840	19-Feb-24	28-Aug-32	3,041	248,957.57	Fixed	18.4927	16.0000	112.1327	108.6447	108.9000	13,000,000
IFB2/2028/15		KE3000009840	19-Feb-24	28-Aug-32	3,041	248,957.57	Fixed	18.4927	15.8993	112.2999	108.9139	108.9000	50,000
IFB2/2028/15		KE3000009840	19-Feb-24	28-Aug-32	3,041	248,957.57	Fixed	18.4927	15.8400	112.7997	108.1117	108.9000	100,000
IFB2/2028/15		KE3000009840	19-Feb-24	28-Aug-32	3,041	248,957.57	Fixed	18.4927	15.7900	113.0304	108.5214	108.9000	39,250,000
CORPORATE BONDS													
REAL PEOPLE MEDIUM TERM NOTE													
RPMS 05/2018/5.5-0545-15.05		KE5000003096	15-Aug-18	25-Feb-25	322	267.19	VARIABLE	T.B 091 + 1.00%				90.0000	-
RPMS 05/2020/5-0537-15.05		KE5000003102	15-Aug-19	20-Jul-28	1,366	1,030.00	VARIABLE	T.B 091 + 1.00%				101.5187	-
ACORN GREEN BOND MEDIUM TERM NOTE													
ACORN/5/28		KE5000007000	08-Nov-19	08-Nov-24	210	1,000.00	FIXED	12.2500				105.1750	-
FAMILY BANK MEDIUM TERM NOTE													
FBL/1/24		KE7000005995	25-Jun-21	16-Dec-24	980	3,999.80	FIXED	13.0000				106.0000	-
EAST AFRICAN BREWERIES SOMERSTEC MEDIUM TERM NOTE		KE7000008103	20-Jun-17	18-Dec-24	980	1.00	VARIABLE	182-Day T-Bill +300bps				-	-
EABL DBT 2/20		KE7000008483	28-Oct-21	28-Oct-26	920	11,000.00	FIXED	12.2000				106.1111	-
KENYA MORTGAGE REFINANCE COMPANY MEDIUM TERM NOTE													
KMRC F/20		KE7000007790	04-Mar-22	23-Feb-26	1,178	1,400.00	FIXED	12.8000				-	-

Turnover in Bonds		Total Bonds	
Today	Previous	Today	Previous
5,002,200,000	**4,898,300,000**	**106**	**84**

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:

FR: Floating Rate Treasury Bond **VFX**: Variable 91 day rates Monday exercise **WFN**: Medium Term Note

ETF: Fixed Rate Treasury Bond **VTM**: yield to maturity **TTT**: FTSE/Nairobi capped excel date **CBK**: Central Bank of Kenya **DTE**: Infrastructure Bond **S**: Suspended

No warranty of any kind, implied, express or statutory is given in connection with the information.