nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

February 1, 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 CONSOLIDATED FIXED RATE TREASURY BONDS ABOVE KES.50 MILLION													February 1, 2024
TWO YEAR BONDS													
FXD1202250	(Re-opened)	KE5000001510	21-Aug-23	19-Feb-25	564	58,604.40	Fixed	15.5723				96.3073	
THREE YEAR BONDS													
FXD1203250	(Re-opened)	KE5000009212	11-Dec-22	07-Dec-25	431	60,603.75	Fixed	11.7880				93.9399	
FXD1202270		KE5000005762	15-Mar-23	11-Mar-26	830	78,537.89	Fixed	14.2200				92.9123	
FXD1204270		KE5000008323	16-Jun-24	11-Jun-27	1,075	21,459.23	Fixed	18.3854				99.9392	
FIVE YEAR BONDS													
FXD1301890		KE5000006847	28-Feb-18	19-Feb-26	18	65,309.50	Fixed	11.3040				100.0067	
FXD1301950		KE5000001590	13-May-19	05-May-24	95	38,201.48	Fixed	10.6720				99.9307	
FXD1301990		KE5000006786	16-Dec-19	09-Dec-24	312	44,630.50	Fixed	11.4500				95.9019	
FXD1302047	(Re-opened)	KE5000004547	11-May-20	05-May-25	456	104,515.75	Fixed	11.6073	19.0500	99.8014	99.5129	93.7700	950,000,000
FXD1302190	(Re-opened)	KE7000008805	19-Nov-21	09-Nov-26	1,012	66,575.85	Fixed	11.2773				95.0849	
FXD1302290	(Re-opened)	KE5000005986	17-Jul-22	10-Jul-27	1,621	55,496.50	Fixed	18.8463				94.2313	
TEN YEAR BONDS													
FXD1024190	(Re-opened)	KE5000009320	29-Aug-18	17-Aug-28	928	76,466.79	Fixed	15.0390				94.6488	
FXD1027190		KE5000007327	31-Jul-17	19-Jul-27	1,064	65,974.80	Fixed	12.9860				95.1453	
FXD1028190		KE2000006762	27-Aug-18	14-Aug-28	1,005	52,000.00	Fixed	12.8860				94.7000	
FXD1031190	(Re-opened)	KE5000006215	17-Dec-18	04-Dec-28	1,158	60,820.20	Fixed	12.9320				93.0773	
FXD1036190		KE5000006663	26-Feb-19	22-Feb-29	1,638	57,024.87	Fixed	12.4395				95.9307	
FXD1039190		KE5000008877	15-Apr-19	02-Apr-29	1,687	68,705.95	Fixed	12.3000				95.1399	
FXD1040190		KE5000009055	29-May-19	20-May-29	1,715	68,743.45	Fixed	12.5175				78.7326	
FXD1041190		KE5000009055	29-May-19	20-May-29	2,111	68,672.68	Fixed	12.5175				94.9267	
FXD1042190		KE5000006426	30-Dec-19	23-Dec-29	2,014	65,705.35	Fixed	12.4900				94.0776	
FXD1052190		KE5000005452	13-Feb-20	21-Jan-30	3,057	12,866.69	Fixed	14.1513				90.9333	
FIFTEEN YEAR BONDS													
FXD1009250		KE4000003436	26-Oct-09	07-Oct-24	248	31,992.48	Fixed	12.9000				96.4779	
FXD1013190		KE5000005890	29-Mar-19	19-Mar-35	683	27,003.90	Fixed	13.2000				92.8046	
FXD1014190	(Re-opened)	KE2000001550	25-Nov-11	06-Dec-25	676	29,196.80	Fixed	9.0000				91.1361	
FXD1018190		KE5000008875	30-Mar-22	20-Mar-37	1,513	85,939.80	Fixed	11.0000				89.6883	
FXD1023190	(Re-opened)	KE4000002790	25-Feb-13	07-Feb-38	1,467	62,475.09	Fixed	11.2000				88.1651	
FXD1031190	(Re-opened)	KE5000001858	29-Apr-13	10-Apr-38	1,535	79,939.79	Fixed	12.0000				92.1442	
FXD1038190		KE5000006422	20-May-19	09-May-33	3,305	78,931.85	Fixed	12.6000				91.3387	
FXD1039190	(Re-opened)	KE5000008875	22-Oct-18	03-Oct-33	3,532	33,471.75	Fixed	12.7000				86.4135	
FXD1041190		KE5000009052	26-Jun-19	20-Jun-34	3,630	33,666.75	Fixed	12.8073				86.6208	
FXD1919191		KE5000001194	13-May-19	24-Jun-34	3,735	91,646.75	Fixed	12.7240				84.8308	
FXD2028190		KE6000001328	29-Jul-19	23-Jul-39	5,812	33,910.87	Fixed	12.9835				92.7014	
FXD1035190	(Re-opened)	KE5000002710	25-Feb-20	05-Feb-35	4,022	73,156.30	Fixed	12.7500				84.7029	
FXD1052190	(Re-opened)	KE7000008305	29-Nov-22	29-Nov-57	8,613	68,937.75	Fixed	13.9420				91.2399	
TWENTY YEAR BOND													
FXD1006250	(Re-opened)	KE1000001491	30-Jun-06	05-Jun-26	1,586	55,432.05	Fixed	13.7000				87.6411	
FXD1021250	(Re-opened)	KE2000002170	30-May-11	05-May-31	2,055	37,029.48	Fixed	12.0000				92.6117	
FXD1024250	(Re-opened)	KE4000003490	28-Nov-12	01-Nov-32	2,196	67,065.65	Fixed	12.0000				87.5363	
FXD1026250		KE5000006543	20-Sep-19	01-Sep-39	4,506	12,761.20	Fixed	14.0000				89.1708	
FXD1029250		KE5000006325	26-Mar-18	21-Mar-38	5,152	94,515.65	Fixed	13.2000				84.6389	
FXD1030250		KE5000005855	30-Jul-18	05-Jul-38	5,258	88,106.60	Fixed	13.2000				85.6017	
FXD1919250		KE5000009994	15-Apr-19	21-Mar-39	5,527	85,930.95	Fixed	12.6730				85.3971	
FXD1920250		KE5000009210	19-Aug-21	20-Jul-41	6,381	75,064.30	Fixed	13.4455				85.9709	
TWENTY FIVE YEAR BOND													
FXD2025250	(Re-opened)	KE4000003890	26-Jun-13	09-May-38	4,134	29,192.90	Fixed	11.2500				91.3604	
FXD2030250		KE5000008845	26-Jun-18	26-Mar-43	7,050	94,330.75	Fixed	13.4500				85.3124	
FXD2035250	(Re-opened)	KE7000003602	10-Mar-21	09-Apr-46	8,103	66,490.00	Fixed	13.5240				87.9182	
FXD2022250	(Re-opened)	KE5000005855	24-Oct-22	23-Sep-47	8,638	25,773.90	Fixed	14.1980				91.6802	
THIRTY YEAR BOND													
SDB 13013250 A	(Re-opened)	KE2000002135	29-Feb-11	21-Jan-41	6,199	26,144.76	Fixed	12.0000				92.6334	
INFRASTRUCTURE BONDS													
IFB1013121		KE5000008130	30-Sep-13	15-Sep-25	592	18,050.21	Fixed	11.9500				98.8906	
IFB1014121		KE4000001330	27-Oct-14	22-Oct-26	964	16,637.46	Fixed	11.0000				99.6995	
IFB1018181		KE5000004150	14-Dec-18	02-Dec-24	305	8,934.50	Fixed	11.0000				98.0203	
IFB1021151		KE4000001850	26-Mar-15	15-Mar-27	1,057	33,498.90	Fixed	11.0000				94.6758	
IFB1021181		KE5000006653	24-Mar-21	18-Mar-31	2,564	19,920.79	Fixed	12.0000				98.7033	
IFB1022181		KE5000006653	24-Mar-22	18-Mar-32	2,904	38,004.75	Fixed	12.0000				98.6321	
IFB1027171		KE5000007986	27-Dec-17	18-Dec-27	261	21,262.20	Fixed	12.0000				97.3394	
IFB1031121		KE5000006860	27-Feb-17	12-Feb-29	1,038	11,402.95	Fixed	12.0000				99.6904	
IFB1018250		KE5000006855	26-Jun-18	10-Jun-33	3,266	41,194.80	Fixed	12.9000				96.1020	
IFB1028281		KE5000009339	19-Nov-18	25-Oct-38	5,385	36,787.30	Fixed	11.9500				88.3181	
IFB1028281		KE5000005845	26-Oct-18	08-Oct-38	5,267	71,038.98	Fixed	11.7500				88.8788	
IFB1028281		KE5000006760	20-Mar-19	22-Feb-46	7,328	16,629.65	Fixed	12.2000				88.6000	
IFB1028281		KE5000006855	03-Jun-20	20-May-28	944	18,292.99	Fixed	18.2000				97.9201	
IFB1028281		KE5000006840	18-Apr-20	02-Apr-38	1,897	118,460.46	Fixed	18.8900				95.3395	
IFB1029171		KE5000006545	24-Aug-20	11-Aug-27	2,748	66,249.60	Fixed	18.9000				91.0913	
IFB1031181		KE7000003324	26-Jan-21	05-Jan-37	4,722	86,968.35	Fixed	12.2013				106.3361	
IFB1031181		KE2000002846	12-Apr-21	21-Mar-38	5,537	79,827.80	Fixed	12.9873	16.5000	86.1103	82.1144	86.1103	150,000,000
IFB1032181		KE5000006332	15-Jun-22	25-May-43	5,904	79,827.80	Fixed	13.7420				86.4243	
IFB1032181		KE7000008777	21-Feb-22	28-Jan-41	6,206	98,377.35	Fixed	12.9850	14.2000	98.8849	93.1413	92.5732	61,750,000
IFB1032181		KE5000006215	14-Nov-22	27-Oct-38	4,652	94,258.60	Fixed	13.5380	17.4000	97.4864	84.4371	96.9974	
IFB1032281		KE5000006325	26-Mar-22	20-Feb-45	7,300	58,424.25	Fixed	13.2330	13.2000	102.0009	98.8049	98.9900	
IFB1033281	(Re-opened)	KE5000006855	03-Dec-21	27-Nov-45	7,121	68,156.50	Fixed	12.9000				98.0358	
IFB1033281		KE5000006870	16-Jun-20	30-Jun-35	3,501	213,201.48	Fixed	18.8370				97.4562	
IFB1033281		KE5000006215	13-Nov-23	06-May-30	2,286	112,752.99	Fixed	17.6027	17.5318	105.0907	101.1155	101.5454	300,000,000
IFB1033281		KE5000006215	13-Nov-23	06-May-30	2,286	112,752.99	Fixed	17.6027	17.4000	106.4991	101.9179	101.5454	303,188,000
IFB1033281		KE5000006215	13-Nov-23	06-May-30	2,286	112,752.99	Fixed	17.6027	17.3000	105.7693	101.6248	101.5454	317,400,000
IFB1033281		KE5000006215	13-Nov-23	06-May-30	2,286	112,752.99	Fixed	17.6027	17.3000	106.7880	101.6247	101.5454	1,077,000,000
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD1202270		KE5000006223	15-Jun-21	11-Jun-27	1,075	21,459.23	Fixed	18.3854	18.4000	135.7505	99.5337	99.5392	10,000,000
FXD1204270		KE5000006223	15-Jun-24	11-Jun-27	1,075	31,459.23	Fixed	18.3854	18.7900	134.4272	103.9993	99.5392	20,000,000
FXD1027190	(Re-opened)	KE7000008805	13-Nov-21	09-Nov-26	1,012	66,575.85	Fixed	11.2773	18.2669	97.4897	85.2178	95.0849	5,000,000
FXD1029290	(Re-opened)	KE5000005986	17-Jul-22	10-Jul-38	1,621	55,496.50	Fixed	18.8463	19.3000	93.4003	92.6788	94.2313	2,000,000
FXD1029290	(Re-opened)	KE5000005986	17-Jul-22	10-Jul-38	1,621	55,496.50	Fixed	18.8463	19.6197	94.9765	94.1413	94.2313	1,500,000
FXD1029290	(Re-opened)	KE5000005986	17-Jul-22	10-Jul-38	1,621	55,496.50	Fixed	18.8463	17.9400	98.3939	97.5002	94.2313	4,000,000
FXD1029290	(Re-opened)	KE5000005986	17-Jul-22	10-Jul-38	1,621	55,496.50	Fixed	18.8463	17.9800	98.6005	97.6198	94.2313	2,900,000
FXD1031190	(Re-opened)	KE5000006215	13-Dec-18	04-Dec-28	1,158	60,820.20	Fixed	12.9320	16.2019	83.6047	81.9187	94.0773	20,000,000
FXD1919191	(Re-opened)	KE5000009077	15-Apr-19	02-Apr-29	1,687	68,705.95	Fixed	12.3000	16.8000	75.7000	73.9000	95.1399	20,000,000
FXD1024250	(Re-opened)	KE4000003490	28-Nov-12	01-Nov-32	2,196	67,065.65	Fixed	12.0000	18.8000	73.8806	71.0312	87.5363	100,000
IFB1018281		KE5000006855	26-Mar-18	21-Mar-38	5,152	94,515.65	Fixed	13.2000	17.7000	81.7709	78.6300	84.6389	5,000,000
IFB1018281		KE5000006855	26-Mar-18	21-Mar-38	5,152	94,515.65	Fixed	13.2000	18.6000	86.6028	81.6209	84.6389	10,000,000
IFB1028281		KE5000006215	13-Nov-23	06-May-30	2,286	93,950.91	Fixed	17.6027	17.7400	78.6452	74.5192	83.2271	4,259,000
IFB1028281	(Re-opened)	KE5000005855	13-Mar-23	29-Apr-46	8,107	66,490.00	Fixed	13.5240	17.6000	89.8418	82.5138	87.9182	12,500,000
IFB1028281	(Re-opened)	KE7000003602	10-Mar-21	09-Apr-46	8,103	66,490.00	Fixed	13.5240	15.6000	92.8984	85.5734	87.9182	12,500,000
IFB1028281		KE5000006855	26-Jun-18	06-Oct-31	2,504	35,004.75	Fixed	12.0000	14.2000	95.1115	91.6114	86.6321	27,000,000
IFB1028281		KE5000006855	26-Jun-18	10-Jun-33	3,266	41,194.80	Fixed	12.9000	17.6200	82.9882	82.6448	96.1020	39,000,000
IFB1028281		KE5000006855	26-Jun-18	10-Jun-33	3,266	41,194.80	Fixed	12.9000	17.5000	83.0774	82.7209	96.1020	39,000,000
IFB1028281		KE5000006855	26-Jun-18	10-Jun-33	3,266	41,194.80	Fixed	12.9000	13.6900	96.4482	96.1048	96.1020	23,000,000
IFB1028281		KE5000009339	19-Nov-18	25-Oct-38	5,385	36,787.30	Fixed	11.9500	17.2000	91.7501	79.1267	88.3181	45,000,000
IFB1028281		KE5000009339	19-Nov-18	25-Oct-38	5,385	36,787.30	Fixed	11.9500	17.0000	81.8414	79.2158	88.3181	45,000,000
IFB1028281		KE5000009339	19-Nov-18	25-Oct-38	5,385	36,787.30	Fixed	11.9500	14.5000	91.1606	88.5392	88.3181	20,000,000
IFB1028281		KE5000009339	20-Mar-19	22-Feb-46	7,328	16,629.65	Fixed	12.2000	17.6200	79.4080	74.5498	88.6000	20,000,000
IFB1028281		KE5000006760	20-Mar-19	22-Feb-46	7,328	16,629.65	Fixed	12.2000	17.6000	79.5131	74.5614	88.6000	20,000,000
IFB1028281		KE5000006760	20-Mar-19	22-Feb-46	7,328	16,629.65	Fixed	12.2000	14.0000	93.1106	88.1556	88.6000	2,100,000
FXD1029171		KE5000006545	24-Aug-20	11-Aug-27	2,748	66,249.60	Fixed	18.9000	17.5000	95.8739	91.7000	91.0913	20,000,000
FXD1029171		KE5000006545	24-Aug-20	11-Aug-27	2,748	66,249.60	Fixed	18.9000	14.4000	95.1928	91.1590	91.0913	30,000,000
IFB1031281		KE7000003324	12-Apr-21	21-Mar-38	5,537	106,742.20	Fixed	12.9873	13.6110	100.0000	96.9612	86.3473	1,000,000
IFB1032281		KE7000008777	15-Dec-21	19-Nov-41	6,773	79,827.80	Fixed	12.7270	13.5100	99.2037	76.3008	86.4243	1,500,000
IFB1032281		KE5000006332	15-Jun-22	25-May-43	5,904	79,827.80	Fixed	13.7420	17.9000	84.2459	82.3550	86.4243	1,500,000
IFB1032281		KE5000006332	15-Jun-22	25-May-43	5,904	79,827.80	Fixed	13.7420	14.6961	100.0000	97.8994	86.4243	3,000,000
IFB1032281		KE7000008777	21-Feb-22	28-Jan-41	6,206	98,377.35	Fixed	12.9850	16.9750	86.1112	83.3276	92.5732	30,000,000
IFB1032281		KE7000008777	21-Feb-22	28-Jan-41	6,206	98,377.35	Fixed	12.9850	16.8600	96.6160	84.1157	92.5732	1,000,000
IFB1032281		KE7000008777	21-Feb-22	28-Jan-41	6,206	98,377.35	Fixed	12.9850	14.4073	97.9107	92.0071	92.5732	5,300,000
IFB1032281		KE5000006215	14-Nov-22	27-Oct-38	4,652	94,258.60	Fixed	13.5380	17.4000	97.4864	84.4371	96.9974	15,000,000
IFB1032281		KE5000006215	14-Nov-22	27-Oct-38	4,652	94,258.60	Fixed	13.5380	17.2200	99.9769	85.9158	96.9974	30,000,000
IFB1032281		KE5000006215	14-Nov-22	27-Oct-38	4,652	94,258.60	Fixed	13.5380	17.0000	99.0800	86.5167	96.9974	30,000,000
IFB1032281		KE5000006215	14-Nov-22	27-Oct-38	4,652	94,258.60	Fixed	13.5380	14.8000	98.7147	95.6914	96.9974	34,100,000
IFB1032281		KE5000006325	26-Dec-22	27-Nov-39	5,701	58,424.25	Fixed	13.2330	13.2000	102.0009	98.8049	98.9900	2,000,000
IFB1033281		KE5000005870	16-Jun-20	30-Jun-35	3,501	213,201.48	Fixed	18.8370	18.9000	93.7376	91.7796	97.4562	5,000,000
IFB1033281		KE5000005870	16-Jun-20	30-Jun-35	3,501	213,201.48	Fixed	18.8370	18.5400	94.2204	92.2411	97.4562	5,000,000
IFB1033281		KE5000005870	16-Jun-20	30-Jun-35	3,501	213,201.48	Fixed	18.8370	15.3000	104.8000	102.0111	97.4562	2,000,000
IFB1033281		KE5000006215	13-Nov-23	06-May-30	2,286	112,752.99	Fixed	17.6027	17.6327	103.8468	99.9004	101.5454	250,000
IFB1033281		KE5000006215	13-Nov-23	06-May-30	2,286	112,752.99	Fixed	17.6027	17.7917	104.3030	100.3006	101.5454	500,000
IFB1033281		KE5000006215	13-Nov-23	06-May-30	2,286	112,752.99	Fixed	17.6027	17.5900	106.0513	101.0601	101.5454	2,898,000
IFB1033281		KE5000006215	13-Nov-23	06-May-30	2,286	112,752.99	Fixed	17.6027	17.4000	105.4591	101.5179	101.5454	1,500,000
IFB1033281		KE5000006215	13-Nov-23	06-May-30	2,286	112,752.99	Fixed	17.6027	17.2900	106.9198	101.9197	101.5454	12,099,000
IFB1033281		KE5000006215	13-Nov-23	06-May-30	2,286	112,752.99	Fixed	17.6027	16.7017	107.6113	103.6008	101.5454	300,000
IFB1033281		KE5000006215	13-Nov-23	06-May-30	2,286	112,752.99	Fixed	17.6027	16.6300	107.8968	103.9153	101.5454	2,000,000
IFB1033281		KE5000006215	13-Nov-23	06-May-30	2,286	112,752.99	Fixed	17.6027	16.4900	108.3411	104.3356	101.5454	50,000
IFB1033281		KE5000006215	13-Nov-23	06-May-30	2,286	112,752.99	Fixed	17.6027	16.3300	108.9125	104.8713	101.5454	250,000
IFB1033281		KE5000006215	13-Nov-23	06-May-30	2,286	112,752.99	Fixed	17.6027	16.2400	109.1577	105.1409	101.5454	4,750,000
IFB1033281		KE5000006215	13-Nov-23	06-May-30	2,286	112,752.99	Fixed	17.6027	16.1900	109.3529	105.3217	101.5454	7,400,000
IFB1033281		KE5000006215	13-Nov-23	06-May-30	2,286	112,752.99	Fixed	17.6027	16.1600	109.4897	105.4188	101.5454	5,000,000
CORPORATE BONDS													
NEAL PEOPLE MEDIUM TERM NOTE													
NPM3.MS.06/08/18.00446-13.00		KE5000002996	10-Aug-18	06-Feb-28	383	207.10	VARIABLE	T-B (91) + 1.00%				90.0000	
NPM3.MS.05/08/20.00451-13.00		KE5000006255	10-Aug-20	24-Jul-28	1,035	1,036.00	VARIABLE	T-B (91) + 1.00%				101.5187	
ACORN GREEN BOND MEDIUM TERM NOTE													
ACORN7A0		KE5000007050	08-Nov-19	08-Nov-24	281	1,865.90	FIXED	12.2500				100.1784	
FAMILY BANK MEDIUM TERM NOTE													
FAMB.T.FXD		KE7000006995	26-Jun-21	18-Dec-26	1,051	3,000.00	FIXED	13.0000				100.0000	
FAMB.T.FLT		KE7000006995	26-Jun-21	18-Dec-26	1,051	1.00	VARIABLE	182-Day T-Bill +250bps				-	
EAST AFRICAN BREWERIES DOMESTIC MEDIUM TERM NOTE													
EABL.DMTN.D		KE7000006545	28-Oct-21	28-Oct-26	1,001	11,000.00	FIXED	12.2500				100.1111	
KENYA MORTGAGE REFINANCE COMPANY MEDIUM TERM NOTE													
KMRC FIX		KE7000007790	04-Mar-22	23-Feb-29	1,849	1,400.00	FIXED	12.9500					

Turnover in Bonds	
Today	Previous
2,911,086,000	**7,175,086,000**

Total Deals	
Today	Previous
53	**121**

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:

FRN Floating Rate Treasury Bond **MTN** 15 months 30 day cross Market Average **WFN** Medium Term Note

FXT Fixed Rate Treasury Bond **VTM** sold to maturity **YTC** 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.