nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

February 2, 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 CONSOLIDATED RATE TREASURY BONDS ABOVE KES 50 MILLION												February 2, 2024
TWO YEAR BONDS												
FXD1202/024	(Re-opened)	KE3000000310	21-Aug-23	19-Feb-25	563	50,604.40	Fixed	15.6723			96.3073	
THREE YEAR BONDS												
FXD1003/021	(Re-opened)	KE3000009212	11-Nov-22	07-Nov-25	635	60,603.75	Fixed	11.7880			93.5099	
FXD1002/027		KE3000005762	10-Mar-22	11-Mar-26	929	78,537.89	Fixed	14.2200			92.9123	
FXD1004/027		KE3000009323	16-Jan-24	11-Jan-27	1,074	21,409.23	Fixed	18.3854			99.9392	
FIVE YEAR BONDS												
FXD1018/009		KE3000009847	28-Feb-19	19-Feb-26	17	65,359.50	Fixed	11.3040			100.0667	
FXD1021/005		KE3000001090	13-May-19	05-May-24	94	38,201.48	Fixed	15.6723			98.0207	
FXD1031/005		KE3000006786	16-Dec-19	09-Dec-24	311	44,630.50	Fixed	11.4500			95.9019	
FXD1022/010	(Re-opened)	KE3000009547	11-May-22	05-May-25	458	104,516.79	Fixed	11.9073	19.2200	99.6719	92.8912	2,600,000,000
FXD1022/010	(Re-opened)	KE3000009547	11-May-22	05-May-25	458	104,516.79	Fixed	11.9873	18.1000	99.7663	92.9197	10,013,000,000
FXD1023/010	(Re-opened)	KE3000009665	19-Nov-21	09-Nov-26	1,011	66,075.85	Fixed	11.3773			95.0949	
FXD1027/010	(Re-opened)	KE3000010990	17-Jan-23	13-Jan-28	1,023	56,996.90	Fixed	16.6443			94.2313	
TEN YEAR BONDS												
FXD1018/015	(Re-opened)	KE3000008329	28-Aug-18	17-Aug-28	927	74,455.76	Fixed	15.0390			94.6456	
FXD1017/015		KE3000007337	21-Jul-17	19-Jul-27	1,262	56,000.00	Fixed	12.9900			90.1473	
FXD1019/015		KE3000009762	27-Aug-19	15-Aug-29	1,658	48,984.80	Fixed	12.6860			85.7865	
FXD1018/015	(Re-opened)	KE3000008329	17-Dec-18	08-Dec-28	1,567	63,623.22	Fixed	15.8025			94.0775	
FXD1019/015		KE3000009853	25-Feb-19	12-Feb-29	1,637	67,928.89	Fixed	12.4380			88.9097	
FXD1020/015		KE3000010073	19-Nov-19	20-Nov-29	1,645	65,725.30	Fixed	12.8000			92.1250	
FXD1021/015		KE3000010470	15-Jul-20	07-Jul-30	2,051	68,743.48	Fixed	13.4000			78.7028	
FXD1021/015		KE3000010693	29-Dec-20	19-Dec-30	2,113	89,972.85	Fixed	13.8000			94.5247	
FXD1022/015		KE3000010948	10-Mar-22	03-Mar-32	2,213	65,705.30	Fixed	13.4000			84.9779	
FXD1023/015		KE3000009422	13-Feb-23	31-Jan-33	3,286	12,868.80	Fixed	14.1513			92.9333	
FIFTEEN YEAR BONDS												
FXD1008/021		KE4000003490	28-Oct-08	07-Oct-06	298	31,952.45	Fixed	12.9000			98.4776	
FXD1010/021		KE4000002050	29-Mar-10	15-Mar-25	462	27,850.88	Fixed	18.2500			92.8048	
FXD1013/021		KE4000001588	20-Jun-11	28-Dec-26	875	25,109.80	Fixed	9.0000			91.1581	
FXD1012/021		KE4000003875	24-Sep-12	05-Sep-27	1,212	56,939.96	Fixed	11.0000			88.9993	
FXD1013/021	(Re-opened)	KE4000003780	28-Feb-13	07-Feb-28	1,498	82,475.25	Fixed	11.2500			95.1601	
FXD1013/021	(Re-opened)	KE4000003808	29-Apr-13	10-Apr-28	1,529	79,850.75	Fixed	12.0000			92.7440	
FXD1018/021		KE3000009422	20-Mar-18	09-Mar-33	3,384	76,351.85	Fixed	12.6500			91.3387	
FXD1018/021	(Re-opened)	KE3000009878	20-Oct-18	20-Oct-33	3,601	74,000.00	Fixed	12.7000			90.7000	
FXD1019/021		KE3000009943	28-Jan-19	05-Jan-34	3,629	78,456.36	Fixed	12.8573			85.8680	
FXD1019/021		KE6000001158	13-Mar-19	20-Apr-35	3,756	81,644.74	Fixed	12.7500			94.6326	
FXD1019/021		KE5000001128	29-Jul-19	10-Jul-34	3,911	53,919.90	Fixed	12.3410			92.7818	
FXD1020/021	(Re-opened)	KE3000007316	26-Feb-20	26-Feb-35	4,021	73,156.32	Fixed	12.7990			94.7325	
FXD1022/021	(Re-opened)	KE3000009422	20-Nov-22	31-Jan-33	4,512	68,357.79	Fixed	13.9425			91.2399	
TWENTY YEAR BOND												
FXD1006/020	(Re-opened)	KE1000001491	30-Jun-06	05-Jun-26	1,095	66,432.88	Fixed	13.7500			97.6417	
FXD1011/020	(Re-opened)	KE2000002175	30-May-11	09-May-31	2,449	37,020.46	Fixed	10.0000			92.2177	
FXD1012/020	(Re-opened)	KE4000003490	29-Nov-12	21-Nov-32	3,105	67,266.88	Fixed	12.0000			97.5083	
FXD1016/020		KE3000008843	26-Sep-16	21-Sep-36	4,086	12,761.20	Fixed	14.0000			85.1798	
FXD1018/020		KE3000009525	26-Mar-18	21-Mar-38	3,141	94,515.68	Fixed	13.2000	16.0850	89.0049	84.0328	950,000,000
FXD1018/020		KE3000009855	30-Jul-18	05-Jul-38	3,267	88,198.60	Fixed	13.2000			85.6077	
FXD1019/020		KE3000009984	14-Aug-19	21-Mar-38	3,328	53,550.30	Fixed	12.8100			83.2571	
FXD1023/020		KE7000002210	16-Aug-23	22-Jul-43	6,350	79,984.00	Fixed	13.4440			95.8009	
TWENTY FIVE YEAR BOND												
FXD1013/025	(Re-opened)	KE4000003880	28-Jun-13	28-May-38	4,135	29,150.30	Fixed	11.2000			91.3604	
FXD1018/025	(Re-opened)	KE3000009545	20-Jun-18	05-May-43	7,032	94,535.75	Fixed	12.4000			85.5124	
FXD1021/025	(Re-opened)	KE7000003852	10-Mar-21	09-Apr-46	8,132	86,490.00	Fixed	13.9240			87.9182	
FXD1022/025	(Re-opened)	KE7000004660	24-Oct-22	22-Dec-47	8,636	35,770.30	Fixed	14.1880			91.0652	
THIRTY YEAR BOND												
IGB 1/2011	(Re-opened)	KE2000002155	28-Feb-11	21-Jan-41	6,108	28,164.79	Fixed	12.0000			96.8334	
INFRASTRUCTURE BONDS												
IFB1/2013/03		KE3000008150	30-Sep-13	15-Sep-25	581	16,090.21	Fixed	11.0000			98.8888	
IFB1/2014/01		KE4000001390	27-Oct-14	12-Oct-26	983	18,631.48	Fixed	11.0000			95.8000	
IFB1/2015/03		KE3000009163	14-Dec-15	02-Dec-24	294	8,906.92	Fixed	11.0000			96.0203	
IFB1/2016/01		KE3000009490	29-Mar-16	21-Mar-26	780	32,466.55	Fixed	12.0000			94.6758	
IFB1/2016/03		KE3000009504	20-May-16	12-May-26	842	18,925.76	Fixed	12.5000			98.1333	
IFB1/2018/06		KE3000009885	24-Oct-18	08-Oct-21	2,803	30,004.79	Fixed	12.0000			94.6321	
IFB1/2017/10		KE3000007980	27-Nov-17	19-Nov-24	290	21,992.26	Fixed	12.0000			97.5364	
IFB1/2017/12		KE3000008060	27-Feb-17	12-Feb-28	1,837	11,400.88	Fixed	12.5000			98.6804	
IFB1/2018/01		KE3000008150	29-Jan-18	10-Jan-33	3,056	41,184.80	Fixed	12.5000			95.1033	
IFB1/2018/03		KE3000008150	19-Nov-18	25-Oct-28	2,579	38,797.87	Fixed	11.9500			98.3181	
IFB1/2018/06		KE3000008840	28-Oct-18	08-Oct-28	2,898	71,025.55	Fixed	11.7500			95.5194	
IFB1/2019/01		KE3000008750	26-Mar-19	22-Feb-44	7,325	18,839.69	Fixed	12.2000			98.9950	
IFB1/2019/04		KE3000008843	03-Jun-20	09-Mar-38	843	18,232.80	Fixed	13.2000			97.5001	
IFB1/2020/01		KE3000009420	15-Apr-20	02-Apr-29	1,688	118,480.48	Fixed	18.6500			98.1005	
IFB1/2021/11		KE3000009845	24-Aug-20	11-Aug-31	2,747	89,249.80	Fixed	13.9000			91.0613	
IFB1/2021/06		KE7000002024	20-Jan-21	20-Jan-37	4,701	56,000.00	Fixed	12.2273			92.7000	
IFB1/2021/09		KE7000003045	12-Apr-21	21-Mar-38	5,526	81,795.80	Fixed	12.8573			92.7143	
IFB1/2021/11		KE7000003127	19-May-21	28-Aug-42	6,772	136,742.74	Fixed	12.7375			98.0351	
IFB1/2021/05		KE3000009332	15-Jun-21	29-May-40	5,953	79,627.80	Fixed	13.7420			98.4934	
IFB1/2022/03		KE7000003777	21-Feb-22	20-Jan-41	6,205	98,377.08	Fixed	12.9600			93.1413	
IFB1/2022/06		KE7000004277	21-Feb-22	20-Jan-41	6,206	98,377.08	Fixed	12.9600			93.1413	
IFB1/2022/09		KE3000009332	15-Jun-22	27-May-40	5,953	79,627.80	Fixed	13.7420			94.4271	
IFB1/2022/10		KE3000009332	15-Jun-22	27-May-40	5,953	79,627.80	Fixed	13.7420			94.4271	
IFB1/2022/11		KE3000009332	15-Jun-22	27-May-40	5,953	79,627.80	Fixed	13.7420			94.4271	
IFB1/2022/12		KE3000009332	15-Jun-22	27-May-40	5,953	79,627.80	Fixed	13.7420			94.4271	
IFB1/2022/01		KE7000004277	21-Feb-22	20-Jan-41	6,205	98,377.08	Fixed	12.9600			93.1413	
IFB1/2022/03		KE7000004277	21-Feb-22	20-Jan-41	6,206	98,377.08	Fixed	12.9600			93.1413	
IFB1/2022/10		KE3000009235	14-Nov-22	27-Oct-36	4,651	94,258.85	Fixed	13.5500	17.3000	87.1329	84.0313	1,200,000
IFB1/2022/11		KE3000009235	14-Nov-22	27-Oct-36	4,651	94,258.85	Fixed	13.5500	15.7000	84.4125	81.3178	84.4271	20,000,000
IFB1/2023/01		KE3000009325	05-Dec-22	27-Nov-36	1,750	84,434.39	Fixed	13.2150	14.0000	100.1866	97.9881	98.8608	4,000,000
IFB1/2023/17	(Re-opened)	KE3000009545	13-Mar-23	20-Feb-43	3,862	88,196.50	Fixed	14.2990	14.8500	99.5107	96.4775	98.0208	1,000,000
IFB1/2023/17	(Re-opened)	KE3000009545	13-Mar-23	20-Feb-43	3,862	88,196.50	Fixed	14.2990	15.0000	99.3107	96.2775	98.0208	1,000,000
IFB1/2023/17	(Re-opened)	KE3000009545	13-Mar-23	20-Feb-43	3,862	88,196.50	Fixed	14.2990	14.8000	103.0000	97.3037	99.0208	995,000
IFB1/2023/18		KE3000009665	19-Apr-23	09-Apr-43	3,882	213,201.48	Fixed	14.2500	17.6000	96.4000	94.3082	97.4563	1,000,000
IFB1/2023/18		KE3000009665	19-Apr-23	09-Apr-43	3,882	213,201.48	Fixed	14.2500	17.6000	96.4000	94.3082	97.4563	1,000,000
IFB1/2023/18		KE3000009665	19-Apr-23	09-Apr-43	3,882	213,201.48	Fixed	14.2500	17.6000	96.4000	94.3082	97.4563	9,600,000
IFB1/2023/18		KE3000009665	19-Apr-23	09-Apr-43	3,882	213,201.48	Fixed	14.2500	19.5000	95.6159	93.5151	97.4563	36,000,000
IFB1/2023/19		KE3000009755	19-Jun-23	10-Jun-30	2,520	213,201.48	Fixed	15.6373	16.6431	100.0000	97.8977	97.4563	198,000
IFB1/2023/19		KE3000009755	19-Jun-23	10-Jun-30	2,520	213,201.48	Fixed	15.6373	15.6874	102.5000	100.4562	97.4563	395,000
IFB1/2023/19		KE3000009755	19-Jun-23	10-Jun-30	2,520	213,201.48	Fixed	15.6373	15.6167	103.0000	100.9962	97.4563	27,499,000
IFB1/2023/19		KE3000009755	19-Jun-23	10-Jun-30	2,520	213,201.48	Fixed	15.6373	15.3662	103.5000	101.4962	97.4563	1,695,000
IFB1/2023/19		KE3000009755	19-Jun-23	10-Jun-30	2,520	213,201.48	Fixed	15.6373	15.2004	103.7500	101.7462	97.4563	556,000
IFB1/2023/19		KE3000009755	19-Jun-23	10-Jun-30	2,520	213,201.48	Fixed	15.6373	15.0874	104.0000	102.0962	97.4563	6,058,000
IFB1/2028/01		KE3000009235	13-Nov-23	06-Nov-36	2,288	112,752.95	Fixed	15.6327	19.2735	100.0000	95.8977	101.6247	1,500,000
IFB1/2028/01		KE3000009235	13-Nov-23	06-Nov-36	2,288	112,752.95	Fixed	15.6327	19.0728	100.1017	96.0132	101.6247	600,000
IFB1/2028/01		KE3000009235	13-Nov-23	06-Nov-36	2,288	112,752.95	Fixed	15.6327	18.8633	107.1667	103.0932	101.6247	1,155,000
IFB1/2028/01		KE3000009235	13-Nov-23	06-Nov-36	2,288	112,752.95	Fixed	15.6327	18.7000	107.5000	103.4265	101.6247	1,000,000
IFB1/2028/01		KE3000009235	13-Nov-23	06-Nov-36	2,288	112,752.95	Fixed	15.6327	18.5996	108.0000	104.0265	101.6247	1,000,000
IFB1/2028/01		KE3000009235	13-Nov-23	06-Nov-36	2,288	112,752.95	Fixed	15.6327	18.5445	108.1750	104.1945	101.6247	600,000
IFB1/2028/01		KE3000009235	13-Nov-23	06-Nov-36	2,288	112,752.95	Fixed	15.6327	18.5000	108.3166	104.3359	101.6247	7,600,000
IFB1/2028/01		KE3000009235	13-Nov-23	06-Nov-36	2,288	112,752.95	Fixed	15.6327	18.3350	108.7503	104.7649	101.6247	150,000
IFB1/2028/01		KE3000009235	13-Nov-23	06-Nov-36	2,288	112,752.95	Fixed	15.6327	18.2750	108.9520	104.9673	101.6247	200,000
IFB1/2028/01		KE3000009235	13-Nov-23	06-Nov-36	2,288	112,752.95	Fixed	15.6327	18.2400	109.1405	105.1560	101.6247	650,000
IFB1/2028/01		KE3000009235	13-Nov-23	06-Nov-36	2,288	112,752.95	Fixed	15.6327	18.2000	109.1607	105.1762	101.6247	5,258,000
IFB1/2028/01		KE3000009235	13-Nov-23	06-Nov-36	2,288	112,752.95	Fixed	15.6327	18.1600	109.4064	105.4159	101.6247	10,000,000
CORPORATE BONDS												
REAL ESTATE MEDIUM TERM NOTE												
SFWG.B3.0608/19-06-Mar-31-IB		KE3000002096	10-Aug-15	28-Feb-25	392	307.10	VARIABLE	T.B 91(+ 1.00%			95.0000	
SFWG.B3.0108/03-MAY-10-IB		KE5000003102	10-Aug-15	24-Jul-28	1,634	1,038.00	VARIABLE	T.B 91(+ 1.00%			101.8187	
ACORN GREEN BOND MEDIUM TERM NOTE												
ACGRN/004		KE3000007050	08-Nov-19	08-Nov-24	280	1,865.90	FIXED	12.2500			100.1784	
FAMILY BANK MEDIUM TERM NOTE												
FAMLT/TND		KE7000005995	20-Jun-21	16-Dec-26	1,050	3,000.00	FIXED	13.0000			100.0000	
FAMLT/FLR		KE7000005105	20-Jun-21	16-Dec-26	1,050	1.00	VARIABLE	182-Day T.Bill +3.00bps			-	
EAST AFRICAN BREWERIES DOMESTIC MEDIUM TERM NOTE												
EABL/MT/TND		KE7000006540	28-Oct-21	26-Oct-26	1,003	11,000.00	FIXED	12.2500			100.1111	
KENYA MORTGAGE REFINANCE COMPANY MEDIUM TERM NOTE												
KMRC/TND		KE7000007760	24-Mar-22	23-Feb-29	1,848	1,400.00	FIXED	12.5000			-	

Turnover in Bonds	
Today	Previous
5,015,296,000	**2,011,686,000**

Total Bonds	
Today	Previous
115	**83**

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: Floater Rate Treasury Bond **WA**: 12 months M-Mar-mm Member Average **MTN**: Medium Term Note

FXD: Fixed Rate Treasury Bond **VTM**: yield 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.