nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

February 5, 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 CANCELLAZED RATE TREASURY BONDS ABOVE KES.50 MILLION												February 5, 2024
TWO YEAR BONDS												
FXD1202/024	(Re-opened)	KE3000008310	21-Aug-23	19-Feb-25	380	50,604.40	Fixed	15.5721			96.3073	
THREE YEAR BONDS												
FXD1003/021	(Re-opened)	KE7000009212	11-Jan-22	07-Jan-26	697	60,603.75	Fixed	11.7880			93.9399	
FXD1002/022		KE6000005762	10-Mar-22	11-Mar-26	926	78,537.89	Fixed	14.2200			92.9123	
FXD1004/022		KE8000008321	16-Jun-22	11-Jun-27	1,071	21,459.23	Fixed	16.3854	19.4000	100.9878	99.9398	99.9392	100,000,000
FIVE YEAR BONDS												
FXD1018/018		KE3000008647	29-Feb-18	19-Feb-26	14	65,939.50	Fixed	11.3060				100,000
FXD1021/018		KE3000007050	13-Mar-18	05-Mar-25	31	38,201.48	Fixed	10.6724	10.6344	102.8880	100.1713	98.0207	121,000,000
FXD1018/019		KE8000006786	16-Dec-19	28-Dec-26	688	44,630.50	Fixed	11.4500				95,901.9	
FXD1020/021	(Re-opened)	KE3000008547	11-May-20	05-May-25	450	104,515.75	Fixed	11.9073	19.2000	95.8298	92.5130	92.5747	2,600,000,000
FXD1021/019	(Re-opened)	KE7000006855	15-Nov-21	28-Nov-26	1,036	66,575.85	Fixed	11.2773	18.3750	87.4028	85.0504	85.0849	1,499,200,000
FXD1022/019		KE8000006986	17-Jul-22	15-Jul-26	1,017	55,496.50	Fixed	18.9493				94,212.9	
TEN YEAR BONDS												
FXD1015/015	(Re-opened)	KE3000008320	29-Aug-18	17-Aug-26	924	76,496.75	Fixed	15.0390				94,648.8	
FXD1017/030		KE8000007327	31-Jul-17	19-Jul-27	1,355	65,974.80	Fixed	12.9860				96,145.5	
FXD1018/030		KE3000008762	27-Aug-18	14-Aug-28	1,652	60,000.00	Fixed	12.8860				97,000	
FXD1019/030	(Re-opened)	KE5000006210	17-Dec-19	06-Dec-29	1,764	60,820.20	Fixed	12.9320				94,070.5	
FXD1018/030		KE8000006653	29-Feb-18	22-Feb-28	1,604	67,524.87	Fixed	12.4395				95,900	
FXD2019/030		KE5000006877	15-Apr-19	02-Apr-29	1,583	68,705.95	Fixed	12.3000				95,1099	
FXD2018/030		KE3000007605	29-Nov-18	20-Nov-28	1,537	68,743.40	Fixed	12.9125				78,7226	
FXD2020/030		KE8000009553	14-Feb-20	04-Feb-30	2,107	68,672.68	Fixed	13.0000				94,630*	
FXD2021/030		KE7000008426	30-Dec-20	19-Dec-30	2,513	68,705.30	Fixed	13.4900				94,079	
FXD2022/030		KE8000009422	13-Feb-22	21-Jan-32	3,093	12,866.69	Fixed	14.1513				92,933	
FIFTEEN YEAR BONDS												
FXD1009/031		KE4000003406	26-Oct-09	07-Oct-24	245	21,992.48	Fixed	12.9000				96,4779
FXD1013/031		KE4000005850	29-Mar-13	18-Mar-25	389	27,003.80	Fixed	13.2000				92,6046	
FXD1015/031	(Re-opened)	KE2000001559	25-Nov-11	06-Dec-25	672	26,196.68	Fixed	8.0000				91,1361	
FXD1012/031		KE4000004875	26-Mar-12	06-Mar-27	1,308	65,939.80	Fixed	11.0000				95,6802	
FXD1013/031	(Re-opened)	KE4000005790	25-Feb-13	07-Feb-28	1,463	62,475.29	Fixed	11.2000				95,1851	
FXD2013/031	(Re-opened)	KE4000003806	29-Apr-13	10-Apr-28	1,526	79,939.75	Fixed	12.0000				92,1442	
FXD2018/031		KE3000008422	29-May-18	09-May-33	3,381	78,931.85	Fixed	12.6000				91,3387*	
FXD2019/031	(Re-opened)	KE5000006870	22-Oct-19	03-Oct-33	3,528	33,411.75	Fixed	12.7000				95,4135	
FXD2018/031		KE8000006522	26-Jul-18	26-Jul-33	3,605	33,000.00	Fixed	12.8013				94,6000	
FXD2019/031		KE5000007139	13-May-19	24-Apr-34	3,731	31,666.75	Fixed	12.7340				94,6208	
FXD2020/031		KE6000007128	29-Jul-19	23-Jul-35	3,908	33,910.87	Fixed	12.9000				92,7014	
FXD1020/031	(Re-opened)	KE5000007210	25-Feb-20	05-Feb-35	4,018	73,156.30	Fixed	12.7500				94,7229	
FXD1022/031	(Re-opened)	KE7000009325	29-Apr-22	29-Apr-37	4,908	68,937.75	Fixed	13.9420				91,2288	
TWENTY YEAR BOND												
FXD1006/021	(Re-opened)	KE1000001491	30-Jun-06	05-Jun-26	1,092	55,432.05	Fixed	13.7000				87,641.1	
FXD1012/021	(Re-opened)	KE2000002175	30-May-11	05-May-31	2,646	37,029.48	Fixed	10.0000				92,517.7	
FXD1012/020	(Re-opened)	KE4000003845	28-Nov-12	01-Nov-32	3,192	67,050.45	Fixed	12.0000				97,0363	
FXD1023/020		KE2000005454	25-Oct-18	01-Sep-38	4,592	12,761.29	Fixed	14.0000				89,1738	
FXD1820/020		KE8000006325	26-Mar-18	01-Mar-38	5,138	94,515.60	Fixed	13.2000	15.8000	96.4999	85.4239	84,0328	400,000,000
FXD1820/020		KE8000006325	26-Mar-18	01-Mar-38	5,138	94,515.60	Fixed	13.2000	15.8000	90.6377	85.4239	84,0328	100,000,000
FXD2018/020		KE3000008850	30-Jul-18	05-Jul-38	5,254	88,198.60	Fixed	13.2000				85,6017	
FXD2018/020		KE3000008984	16-Aug-18	21-Mar-38	5,323	53,550.00	Fixed	12.8100				83,2571	
FXD2022/020		KE7000009210	18-Aug-22	22-Jul-42	6,577	79,984.00	Fixed	13.4440				85,8009	
TWENTY FIVE YEAR BOND												
FXD1025/025	(Re-opened)	KE4000003285	26-Jun-13	28-Mar-38	4,136	25,150.39	Fixed	11.2000				91,3604	
FXD1035/025		KE2000006545	20-Jun-18	05-May-43	7,049	94,535.75	Fixed	13.4000				85,5124	
FXD1027/025	(Re-opened)	KE7000003852	10-Mar-22	09-Apr-48	8,099	86,490.00	Fixed	13.9240				87,9182	
FXD1028/025	(Re-opened)	KE8000009553	24-Oct-22	22-Sep-47	8,601	25,772.30	Fixed	14.1880				91,6852	
THIRTY YEAR BOND												
IGB 1/2011	(Re-opened)	KE2000002155	28-Feb-11	21-Jan-41	6,155	28,164.79	Fixed	12.0000				96,8334	
INFRASTRUCTURE BONDS												
IFB1/2013/01		KE3000008150	30-Sep-13	15-Sep-25	588	16,090.21	Fixed	11.0000				98,8888	
IFB2/2014/01		KE4000001100	27-Oct-14	12-Oct-26	980	18,631.48	Fixed	11.0000				95,8000	
IFB3/2015/03		KE3000004103	16-Dec-15	02-Dec-24	301	8,606.92	Fixed	11.0000				96,0203	
IFB1/2016/10		KE3000005401	14-Sep-16	01-Sep-26	1,092	32,466.55	Fixed	11.0000				94,6758	
IFB1/2016/03		KE3000004654	30-May-16	12-May-25	462	18,925.76	Fixed	12.5000				98,1333	
IFB1/2018/05		KE3000006855	24-Oct-18	28-Oct-31	2,093	30,004.75	Fixed	12.0000	17.8000	83.7413	88.0002	84,6321	50,000,000
IFB1/2017/10		KE3000007660	27-Nov-17	19-Nov-24	287	21,992.25	Fixed	12.0000				97,5384	
IFB1/2017/20		KE3000008860	27-Feb-17	12-Feb-28	1,836	11,450.88	Fixed	12.5000				98,6809	
IFB1/2018/01		KE3000008850	29-Jan-18	10-Jan-33	3,202	41,184.80	Fixed	12.0000				95,1033	
IFB1/2018/01		KE3000008100	19-Nov-18	26-Oct-38	5,175	36,797.20	Fixed	11.9500				98,3181	
IFB1/2018/01		KE8000006840	26-Oct-18	26-Oct-38	4,893	71,025.55	Fixed	11.7500				95,5194	
IFB1/2019/20		KE3000009750	26-Mar-19	22-Feb-44	7,322	18,839.69	Fixed	12.2000				96,9900	
IFB1/2020/01		KE3000009850	03-Jan-20	05-Mar-38	5140	19,252.80	Fixed	13.2000	19.5200	95.1802	88.2197	97,6011	200,000,000
IFB1/2020/01		KE3000009850	03-Jan-20	05-Mar-38	5140	19,252.80	Fixed	13.2000	19.5100	95.1974	88.2197	97,6011	200,000,000
IFB1/2020/01		KE3000009340	15-Jan-20	02-Jan-29	1,893	118,440.40	Fixed	13.8500				96,3380	
IFB1/2021/15		KE3000009540	24-Aug-20	11-Aug-31	2,744	68,000.00	Fixed	13.9000				100,0000	
IFB1/2021/01		KE7000009324	25-Jan-21	05-Jan-37	4,719	66,999.35	Fixed	12.2573				106,3261	
IFB1/2021/01		KE7000009340	15-Apr-21	21-Mar-38	5,033	61,150.51	Fixed	12.9873				92,1144	
IFB1/2021/07		KE7000009327	13-Sep-21	16-Aug-42	6,709	106,741.10	Fixed	12.7315				85,0251	
IFB1/2022/15		KE7000009335	15-Jan-22	22-May-45	7,955	79,627.50	Fixed	13.7425				86,4404	
IFB1/2022/15		KE7000009327	13-Sep-21	22-May-45	7,955	86,077.68	Fixed	13.7425				93,1413	
IFB1/2022/01		KE7000009343	21-Feb-22	28-Jan-41	6,208	94,258.40	Fixed	13.8500				84,4211	
IFB1/2022/01		KE7000009376	21-Feb-22	28-Jan-41	6,208	86,377.00	Fixed	12.9550	17.9000	84.1569	78.1759	93,1413	150,000
IFB1/2022/01		KE7000009376	21-Feb-22	28-Jan-41	6,208	86,377.00	Fixed	12.9550	17.9000	84.1569	78.1759	93,1413	150,000
IFB1/2022/14		KE3000009210	14-Nov-22	27-Oct-36	4,646	94,258.40	Fixed	13.6500	18.9000	83.4900	85.2735	84,4211	5,000,000
IFB1/2022/14		KE3000009235	24-Mar-23	27-Oct-36	4,646	94,258.40	Fixed	13.5000	17.8000	87.2529	84.0372	84,4211	11,000,000
IFB1/2023/15	(Re-opened)	KE8000009540	13-Mar-23	20-Feb-43	5,909	68,196.50	Fixed	14.2000	17.5000	95.6383	86.2033	86,0356	10,000,000
IFB1/2023/15	(Re-opened)	KE8000009540	13-Mar-23	20-Feb-43	5,909	68,196.50	Fixed	14.2000	17.5000	95.6381	86.7041	86,0356	21,000,000
IFB1/2023/15	(Re-opened)	KE8000009540	13-Mar-23	20-Feb-43	5,909	68,196.50	Fixed	14.2000	17.5200	92.5473	86.8351	86,0356	7,700,000
IFB1/2023/15	(Re-opened)	KE8000009540	13-Mar-23	20-Feb-43	5,909	68,196.50	Fixed	14.2000	17.6000	92.7667	86.9417	86,0356	43,000,000
IFB1/2023/15	(Re-opened)	KE8000009540	13-Mar-23	20-Feb-43	5,909	68,196.50	Fixed	14.2000	18.5000	85.0383	88.2232	86,0356	10,000,000
IFB1/2023/15	(Re-opened)	KE8000009540	13-Mar-23	20-Feb-43	5,909	68,196.50	Fixed	14.2000	18.2880	86.0303	88.2232	86,0356	10,000,000
IFB1/2023/01		KE3000009870	26-Jun-23	30-Jan-38	2,017	213,251.80	Fixed	15.8373	19.8750	89.6178	87.4808	97,4860	1,500,000
IFB1/2023/01		KE3000009870	26-Jun-23	30-Jan-38	2,017	213,251.80	Fixed	15.8373	18.4500	94.0543	91.5324	97,4860	3,300,000
IFB1/2023/01		KE3000009870	26-Jun-23	30-Jan-38	2,017	213,251.80	Fixed	15.8373	18.5400	94.3422	92.2003	97,4860	158,000
IFB1/2024/01		KE8000009235	13-Nov-23	06-Mar-38	2,092	112,752.95	Fixed	17.5027	17.2000	106.1127	101.6744	101,6207	5,000,000
IFB1/2024/01		KE8000009235	13-Nov-23	06-Mar-38	2,092	112,752.95	Fixed	17.5027	18.8500	106.0483	103.9077	101,6207	90,000
IFB1/2024/01		KE8000009235	13-Nov-23	06-Mar-38	2,092	112,752.95	Fixed	17.5027	18.5446	106.3164	104.1791	101,6207	2,000,000
IFB1/2024/01		KE8000009235	13-Nov-23	06-Mar-38	2,092	112,752.95	Fixed	17.5027	18.4000	106.7505	104.6362	101,6207	5,000,000
IFB1/2024/01		KE8000009235	13-Nov-23	06-Mar-38	2,092	112,752.95	Fixed	17.5027	19.2900	106.1268	104.9862	101,6207	90,000
IFB1/2024/01		KE8000009235	13-Nov-23	06-Mar-38	2,092	112,752.95	Fixed	17.5027	19.2500	106.2609	105.1198	101,6207	1,000,000
IFB1/2024/01		KE8000009235	13-Nov-23	06-Mar-38	2,092	112,752.95	Fixed	17.5027	19.2400	106.2991	105.1608	101,6207	1,600,000
IFB1/2024/01		KE8000009235	13-Nov-23	06-Mar-38	2,092	112,752.95	Fixed	17.5027	19.2000	106.4272	105.1029	101,6207	10,750,000
CORPORATE BONDS												
REAL PEOPLE MEDIUM TERM NOTE												
RPMD.MD.060818.0545.15.05		KE3000002090	15-Aug-15	28-Feb-25	389	397.10	VARIABLE	T.B (91) + 1.00%			99,0000	
RPMD.MD.030820.0547.15.08		KE3000002102	30-Jul-15	30-Jul-29	1,820	1,038.00	VARIABLE	T.B (91) + 1.00%			101,0147	
ACORN GREEN BOND MEDIUM TERM NOTE												
ACORN.MD		KE6000007050	06-Dec-19	06-Dec-26	277	1,860.80	FIXED	12.2500			100,1784	
FAMILY BANK MEDIUM TERM NOTE												
FAMI.17/05		KE7000005950	25-Jan-21	10-Dec-26	1,047	3,999.00	FIXED	13.0000			100,0000	
FAMI.17/10		KE7000009150	20-Jan-22	16-Dec-26	1,047	1.00	VARIABLE	182-Day T-Bill +350bps			-	
EAST AFRICAN BREWERIES DOMESTIC MEDIUM TERM NOTE												
EABL.MT.F50		KE7000005845	26-Oct-21	26-Oct-26	987	11,000.00	FIXED	12.2600			100,1111	
KENYA MORTGAGE REFINANCE COMPANY MEDIUM TERM NOTE												
KMRC.F40		KE7000007760	04-Mar-22	23-Feb-26	1,045	1,400.00	FIXED	12.9000			-	

Turnover in Bonds	
Today	Previous
6,294,480,000	**5,613,780,000**

Total Deals	
Today	Previous
62	**118**

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:

MTN=Member Term Treasury Bond **TEA**: 12 months' 91 day rolling Member Average - **WTN**=Medium Term Note

FXD: Fixed Rate Treasury Bond **YTM**: yield to maturity **YTC**: Yield to next coupon event 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.