nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

February 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 Traded (kshs)
GOVERNMENT CAPITALIZED RATE TREASURY BONDS ABOVE KES.50 MILLION													February 8, 2024
TWO YEAR BONDS													
FXD1202/024	(Re-opened)	KE5000001030	21-Aug-23	19-Feb-25	357	58,604.40	Fixed	15.5723	-	-	-	96.3073	-
THREE YEAR BONDS													
FXD1203/021	(Re-opened)	KE7000000212	11-Nov-22	07-Nov-25	624	60,603.75	Fixed	11.7880	19.2000	97.2984	93.3549	93.9399	3,000,000.000
FXD1203/027		KE6000005762	15-Mar-23	11-Mar-26	931	78,537.89	Fixed	14.2200	-	-	-	92.9123	-
FXD1206/030		KE8000006323	16-Jan-24	11-Jan-27	1,066	21,409.23	Fixed	18.3854	18.2000	101.2041	100.1416	103.5473	200,000.000
FIVE YEAR BONDS													
FXD1305/005		KE6000006847	28-Feb-18	19-Feb-26	11	65,309.50	Fixed	11.3000	-	-	-	100.0667	-
FXD1307/005		KE6000001050	13-Mar-19	05-Mar-24	88	38,201.48	Fixed	10.6720	10.6161	102.9783	100.1664	106.1713	122,000.000
FXD1308/005		KE6000006786	16-Dec-19	09-Dec-24	369	44,630.50	Fixed	11.4500	-	-	-	95.9019	-
FXD1309/005	(Re-opened)	KE5000006347	11-May-20	03-May-25	452	104,515.75	Fixed	11.0673	-	-	-	93.9309	-
FXD1310/005	(Re-opened)	KE7000006855	19-Nov-21	09-Nov-26	1,035	66,575.85	Fixed	11.2773	-	-	-	96.7419	-
FXD1312/005	(Re-opened)	KE6000006986	17-Jul-22	13-Jul-28	1,614	55,456.50	Fixed	14.8443	-	-	-	97.9127	-
TEN YEAR BONDS													
FXD1015/010	(Re-opened)	KE5000006320	26-Aug-15	17-Aug-26	921	76,466.75	Fixed	15.0300	-	-	-	94.6488	-
FXD1017/010		KE6000007327	31-Jul-17	19-Jul-27	1,207	65,974.80	Fixed	12.9860	-	-	-	98.1403	-
FXD1018/010		KE2000006762	27-Aug-18	14-Aug-28	1,449	84,819.25	Fixed	12.6860	-	-	-	94.5115	-
FXD1019/010	(Re-opened)	KE5000006215	17-Dec-19	06-Dec-28	1,761	60,820.20	Fixed	12.8320	-	-	-	93.0773	-
FXD1021/010		KE6000006663	29-Feb-20	21-Feb-29	1,837	57,024.87	Fixed	12.4395	-	-	-	95.9097	-
FXD1023/010		KE5000006877	15-Apr-21	02-Apr-29	1,888	68,705.95	Fixed	12.3000	-	-	-	92.1399	-
FXD1024/010		KE6000006952	29-Nov-21	20-Nov-29	2,096	68,743.45	Fixed	13.9170	-	-	-	78.7328	-
FXD1025/010		KE6000007055	28-Feb-22	21-Feb-32	2,924	68,672.68	Fixed	14.3000	-	-	-	94.9267	-
FXD1026/010		KE2000006426	30-Mar-22	23-Mar-32	2,957	65,705.35	Fixed	15.4900	-	-	-	94.0776	-
FXD1032/010		KE6000007452	13-Feb-23	21-Jan-33	3,990	12,866.85	Fixed	14.1513	-	-	-	90.9333	-
FIFTEEN YEAR BONDS													
FXD1009/015		KE4000003436	26-Oct-09	07-Oct-24	242	31,992.48	Fixed	12.9000	-	-	-	96.4779	-
FXD1013/015		KE4000005550	29-Mar-13	18-Mar-28	786	27,603.80	Fixed	13.2000	-	-	-	92.8046	-
FXD1014/015	(Re-opened)	KE2000001550	25-Nov-11	06-Dec-25	668	26,196.80	Fixed	8.0000	-	-	-	91.1981	-
FXD1018/015		KE5000003875	28-Mar-18	09-Mar-27	1,306	85,939.80	Fixed	11.0000	-	-	-	88.6882	-
FXD1019/015	(Re-opened)	KE4000005750	25-Feb-17	07-Feb-28	1,460	62,473.28	Fixed	11.2000	-	-	-	88.1651	-
FXD1031/015	(Re-opened)	KE5000003858	29-Apr-13	10-Apr-28	1,523	79,809.75	Fixed	12.0000	-	-	-	93.7443	-
FXD1087/015		KE5000004632	28-Mar-18	09-Mar-33	3,178	78,931.85	Fixed	12.6000	-	-	-	91.3387	-
FXD1091/015	(Re-opened)	KE5000006870	22-Oct-18	03-Oct-33	3,525	33,411.75	Fixed	12.7000	-	-	-	86.4135	-
FXD1092/015	(Re-opened)	KE6000006952	26-Jan-19	20-Jan-34	3,653	61,966.75	Fixed	12.8013	-	-	-	86.6208	-
FXD1093/015		KE5000001194	13-Mar-19	24-Apr-34	3,728	91,040.75	Fixed	12.7340	-	-	-	84.8008	-
FXD1095/015		KE6000001326	28-Jun-19	23-Jun-34	3,806	33,910.80	Fixed	12.3600	-	-	-	92.7014	-
FXD1097/015	(Re-opened)	KE5000007210	25-Feb-20	05-Feb-35	4,013	73,156.30	Fixed	12.7500	-	-	-	84.7229	-
FXD1098/015	(Re-opened)	KE7000006925	29-Nov-21	29-Nov-37	4,906	68,357.75	Fixed	13.9420	-	-	-	91.2399	-
TWENTY YEAR BOND													
FXD1006/020	(Re-opened)	KE1000001491	30-Jun-06	05-Jun-26	1,079	55,432.05	Fixed	13.7000	-	-	-	87.6411	-
FXD1012/020	(Re-opened)	KE2000002175	30-May-11	05-May-31	2,043	37,029.48	Fixed	12.0000	-	-	-	92.5177	-
FXD1020/020	(Re-opened)	KE4000003490	28-Nov-12	01-Nov-32	3,188	67,050.45	Fixed	12.0000	-	-	-	87.0383	-
FXD1028/020		KE5000006543	25-Sep-18	21-Sep-38	4,559	12,761.20	Fixed	14.0000	-	-	-	88.1708	-
FXD1029/020		KE5000006335	26-Mar-18	21-Mar-38	4,738	94,515.65	Fixed	13.2000	-	-	-	85.7681	-
FXD1030/020		KE5000006653	30-Jul-18	05-Jul-38	4,851	88,106.60	Fixed	13.2000	-	-	-	86.6024	-
FXD1039/020		KE5000006994	15-Apr-19	21-Mar-39	5,523	83,930.00	Fixed	12.6730	-	-	-	85.2971	-
FXD1082/020		KE5000007570	19-Aug-21	20-Jul-41	8,375	75,064.30	Fixed	13.4440	-	-	-	85.9709	-
TWENTY FIVE YEAR BOND													
FXD1018/025	(Re-opened)	KE4000003890	26-Jun-13	09-May-36	4,127	29,192.90	Fixed	11.2500	-	-	-	91.3604	-
FXD1036/025		KE6000006845	26-Jun-18	09-May-43	7,046	94,335.75	Fixed	13.4000	-	-	-	85.3124	-
FXD1037/025	(Re-opened)	KE7000003652	10-Nov-21	09-Nov-46	8,036	66,490.95	Fixed	13.5240	-	-	-	87.9182	-
FXD1042/025	(Re-opened)	KE8000005955	24-Oct-22	23-Sep-47	8,628	25,773.90	Fixed	14.1580	-	-	-	91.6802	-
THIRTY YEAR BOND													
SDB 1/2013/30	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	6,150	26,144.75	Fixed	12.0000	-	-	-	92.6334	-
INFRASTRUCTURE BONDS													
IFB1/2013/21		KE3000008130	30-Sep-13	15-Sep-25	585	18,050.31	Fixed	11.9000	-	-	-	98.8988	-
IFB1/2014/21		KE4000001100	27-Oct-14	02-Oct-26	977	16,637.48	Fixed	11.0000	-	-	-	99.6969	-
IFB1/2018/01		KE5000004100	14-Dec-18	02-Dec-24	299	8,934.50	Fixed	11.0000	-	-	-	98.0203	-
IFB1/2018/15		KE4000006953	26-Mar-18	15-Mar-27	1,037	33,498.90	Fixed	11.0000	-	-	-	94.6798	-
IFB1/2019/10		KE5000006777	23-May-19	12-May-29	1,811	18,925.79	Fixed	12.5000	-	-	-	94.4058	-
IFB1/2019/12		KE5000004654	27-Mar-19	13-Mar-31	2,565	18,925.79	Fixed	12.5000	-	-	-	88.6141	-
IFB1/2019/15		KE5000006655	26-Oct-18	08-Oct-31	2,757	30,004.75	Fixed	12.0000	-	-	-	88.0992	-
IFB1/2017/10		KE5000007680	27-Nov-17	19-Nov-24	284	21,992.25	Fixed	12.0000	-	-	-	97.5384	-
IFB1/2017/20		KE6000006860	27-Feb-17	12-Feb-28	1,831	11,402.88	Fixed	12.5000	-	-	-	98.6809	-
IFB1/2018/01		KE5000006860	29-Jun-18	10-Jan-33	3,238	41,184.80	Fixed	12.0000	-	-	-	95.1033	-
IFB1/2020/24		KE5000008100	19-Nov-19	26-Oct-38	5,173	36,767.20	Fixed	11.9500	-	-	-	88.3181	-
IFB1/2018/01		KE6000006840	28-Oct-18	28-Oct-38	4,892	71,025.55	Fixed	11.7500	-	-	-	86.5194	-
IFB1/2020/21		KE5000006750	26-Mar-19	22-Feb-44	7,313	18,835.69	Fixed	12.2000	-	-	-	88.9950	-
IFB1/2009/15		KE5000006860	03-Jun-20	05-May-38	837	15,232.80	Fixed	13.2000	-	-	-	98.1350	-
IFB1/2009/11		KE5000006420	15-Apr-20	02-Apr-29	1,680	118,460.40	Fixed	10.8500	-	-	-	98.5395	-
IFB1/2021/11		KE6000006845	24-Sep-20	11-Aug-31	2,761	89,249.80	Fixed	10.9000	14.0137	88.9902	83.8728	93.9026	37,000.000
IFB1/2021/20		KE7000002024	20-Jan-21	20-Jan-37	4,715	89,249.80	Fixed	12.2073	-	-	-	98.5395	-
IFB1/2021/01		KE7000003045	12-Apr-21	21-Mar-38	5,523	81,795.80	Fixed	12.8573	-	-	-	93.7145	-
IFB1/2021/11		KE7000003371	19-May-21	28-Aug-42	6,766	108,747.70	Fixed	12.7273	-	-	-	98.0351	-
IFB1/2021/01		KE8000002322	15-Jun-22	21-May-40	5,947	79,627.90	Fixed	13.7420	-	-	-	96.8404	-
IFB1/2022/10		KE8000002322	15-Jun-22	21-May-40	5,947	98,377.90	Fixed	12.8000	-	-	-	93.1413	-
IFB1/2022/01		KE8000002322	15-Jun-22	21-May-40	5,947	94,258.60	Fixed	13.5380	-	-	-	84.4211	-
IFB1/2022/15		KE8000002322	15-Jun-22	21-May-40	5,947	94,258.60	Fixed	13.5380	-	-	-	84.4211	-
IFB1/2022/21		KE8000002322	15-Jun-22	21-May-40	5,947	94,258.60	Fixed	13.5380	-	-	-	84.4211	-
IFB1/2022/11		KE7000003371	21-Feb-22	28-Jan-41	6,158	108,747.70	Fixed	12.7273	-	-	-	98.0351	-
IFB1/2022/01		KE7000003371	21-Feb-22	28-Jan-41	6,158	98,377.90	Fixed	12.8000	17.5000	84.2728	78.1928	93.1413	2,000.000
IFB1/2022/11		KE7000003371	21-Feb-22	28-Jan-41	6,158	98,377.90	Fixed	12.8000	17.5000	85.9957	79.9750	93.1413	12,000.000
IFB1/2022/21		KE7000003371	21-Feb-22	28-Jan-41	6,158	98,377.90	Fixed	12.8000	14.2000	98.2448	93.1597	93.1413	21,000.000
IFB1/2022/01		KE8000006215	14-Nov-22	27-Oct-38	4,645	94,258.60	Fixed	13.5380	18.5200	83.5350	80.3380	84.4211	1,000.000
IFB1/2022/11		KE8000006215	14-Nov-22	27-Oct-38	4,645	94,258.60	Fixed	13.5380	17.4000	87.7668	84.6353	84.4211	1,000.000
IFB1/2022/21		KE8000006215	14-Nov-22	27-Oct-38	4,645	94,258.60	Fixed	13.5380	17.2000	88.1598	84.8285	84.4211	3,500.000
IFB1/2022/11		KE8000006215	14-Nov-22	27-Oct-38	4,645	94,258.60	Fixed	13.5380	14.8000	96.0250	96.8007	84.4211	24,900.000
IFB1/2022/21		KE8000006215	14-Nov-22	27-Oct-38	4,645	94,258.60	Fixed	13.5380	14.2970	100.0000	96.6334	84.4211	1,500.000
IFB1/2023/01		KE8000006325	05-Dec-22	27-Nov-38	4,704	59,424.35	Fixed	13.2130	14.1992	100.0000	97.9879	98.9608	500.000
IFB1/2023/11	(Re-opened)	KE8000006840	13-Mar-23	25-Feb-40	5,856	88,196.30	Fixed	14.2990	16.0000	97.9427	91.6090	75.0393	10,000.000
IFB1/2023/11	(Re-opened)	KE8000006840	13-Mar-23	25-Feb-40	5,856	88,196.30	Fixed	14.2990	15.9000	99.0311	92.9374	75.0393	5,000.000
IFB1/2023/11	(Re-opened)	KE8000006840	13-Mar-23	25-Feb-40	5,856	88,196.30	Fixed	14.2990	19.8000	100.0000	94.0398	75.0393	300.000
IFB1/2023/11		KE8000006875	19-Jun-23	10-Jun-30	2,314	213,251.80	Fixed	15.8373	16.1400	104.4700	102.1208	101.7904	2,000.000
IFB1/2023/11		KE8000006875	19-Jun-23	10-Jun-30	2,314	213,251.80	Fixed	15.8373	15.3800	105.6000	98.6946	101.7904	3,000.000
IFB1/2026/01		KE8000006215	13-Nov-23	05-May-35	2,279	112,752.95	Fixed	17.6027	18.5000	102.9179	99.2315	101.9724	1,000.000
IFB1/2026/11		KE8000006215	13-Nov-23	05-May-35	2,279	112,752.95	Fixed	17.6027	16.9000	108.9998	104.3137	101.9724	2,499.000
IFB1/2026/21		KE8000006215	13-Nov-23	05-May-35	2,279	112,752.95	Fixed	17.6027	15.1000	109.6227	105.3368	101.9724	17,200.000
CORPORATE BONDS													
NSE, PIDILIS MEDIUM TERM NOTE													
NPM3.MD.06/08/18-06/08/15.05		KE5000002090	15-Aug-15	28-Feb-25	386	297.10	VARIABLE	T.B.91+1.00%	-	-	-	96.0000	-
NPM3.MD.03/09/21-03/07.13.05		KE8000003152	19-Aug-19	20-Jul-28	1,626	1,000.00	VARIABLE	T.B.91+1.00%	-	-	-	101.0187	-
ACORN GREEN BOND MEDIUM TERM NOTE													
ACORN.FXD		KE8000007050	28-Nov-19	28-Nov-24	274	1,600.00	FIXED	12.2000	-	-	-	100.1794	-
FAMILY BANK MEDIUM TERM NOTE													
FAMILY.FXD		KE7000005995	26-Jun-21	19-Dec-26	1,044	3,999.60	FIXED	13.0000	-	-	-	100.0000	-
FAMILY.FLR		KE7000005995	26-Jun-21	19-Dec-26	1,044	1.00	VARIABLE	182-Day T-Bill +350bps	-	-	-	-	-
EAST AFRICAN BREWERIES DOMESTIC MEDIUM TERM NOTE													
EABL.DBT.FXD		KE7000006845	29-Oct-21	29-Oct-26	984	11,000.00	FIXED	12.2500	-	-	-	100.1111	-
SIDIAN MORTGAGE REFINANCE COMPANY MEDIUM TERM NOTE													
SMRC.FXD		KE7000007760	04-Mar-22	23-Feb-29	1,842	1,400.00	FIXED	12.5000	-	-	-	-	-

Turnover in Bonds	
Today	Previous
3,846,000,000	1,495,000,000

Total Bonds	
Today	Previous
86	192

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:
FXD: Fixed Rate Treasury Bond **IFB:** 3 Year(s) 18 (for example) Infrastructure Bond **MTN:** Medium Term Notes
FXD1: Fixed Rate Treasury Bond **YTM:** 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.