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 CAPITALIZED RATE TREASURY BONDS ABOVE KES 50 MILLION													February 5, 2024
TWO YEAR BONDS													
FXD1202/024	(Re-opened)	KE3000008160	21-Aug-23	19-Aug-25	556	58,604.40	Fixed	15.8721				96.3073	
THREE YEAR BONDS													
FXD1202/027/r	(Re-opened)	KE3000008152	11-Nov-22	07-Nov-25	423	68,605.75	Fixed	11.7880	18.2000	97.3452	93.3000	93.3349	312,400,000
FXD1202/027/r	(Re-opened)	KE3000008152	11-Nov-22	07-Nov-25	423	68,605.75	Fixed	11.7880	18.2000	97.3644	93.3000	93.3349	350,000,000
FXD1202/030/r		KE3000008292	15-May-23	11-May-26	622	79,637.99	Fixed	14.2250				93.9122	
FXD1202/030/r		KE3000008223	31-Jan-23	31-Jan-27	1,097	31,430.23	Fixed	18.3854				100.1419	
FIVE YEAR BONDS													
FXD1203/005/r		KE3000009547	25-Feb-19	19-Feb-24	18	68,399.90	Fixed	11.3040				100.0997	
FXD2018/005		KE0000001096	13-May-19	06-May-24	87	28,207.48	Fixed	10.8720				105.1664	
FXD2019/005/r		KE0000005760	16-Dec-19	09-Dec-24	284	44,630.90	Fixed	11.4000				95.9019	
FXD1202/005/r	(Re-opened)	KE3000009547	11-Mar-20	05-Mar-25	451	104,319.75	Fixed	11.6973				93.8009	
FXD1202/010/r	(Re-opened)	KE3000009665	19-Nov-21	09-Nov-26	1,006	66,075.48	Fixed	11.3770				88.7479	
FXD1202/015/r	(Re-opened)	KE3000009980	17-Jun-22	13-Jun-28	1,613	56,496.68	Fixed	15.8443	19.8000	94.8414	93.8868	97.9167	286,000,000
FXD1202/015/r	(Re-opened)	KE3000009980	17-Jun-22	13-Jun-28	1,613	56,496.68	Fixed	15.8443	19.7000	95.6259	94.4950	97.9167	380,000,000
TEN YEAR BONDS													
FXD1208/010/r	(Re-opened)	KE3000008320	29-Aug-18	17-Aug-28	920	74,495.79	Fixed	15.0390				94.0408	
FXD1208/010/r		KE3000007321	31-Jul-17	19-Jul-27	1,256	62,910.80	Fixed	12.9860				94.1973	
FXD1208/010/r		KE3000008792	27-Aug-18	19-Aug-28	1,648	40,564.81	Fixed	12.6860	19.6000	87.3000	87.3000	91.1965	125,000,000
FXD1208/010/r		KE3000008792	27-Aug-18	19-Aug-28	1,648	40,564.81	Fixed	12.6860	19.6000	88.3438	88.3438	92.7868	150,000,000
FXD2018/010/r	(Re-opened)	KE0000001088	06-Dec-18	06-Dec-28	1,741	63,623.22	Fixed	12.8000	19.8000	82.0177	79.9500	84.0773	115,000,000
FXD2018/010/r	(Re-opened)	KE0000001088	06-Dec-18	06-Dec-28	1,741	63,623.22	Fixed	12.8000	19.6000	83.6548	88.9700	84.0773	110,000,000
FXD1208/015/r		KE3000009603	25-Feb-19	12-Feb-29	1,830	67,024.85	Fixed	12.6380				85.9397	
FXD1208/015/r		KE3000009677	15-Apr-19	03-Apr-29	1,879	68,725.38	Fixed	12.3000				82.1299	
FXD2018/015/r		KE0000004875	19-Aug-19	08-Aug-29	2,005	68,743.45	Fixed	11.5173				78.7028	
FXD2018/015/r		KE0000005669	26-Nov-19	12-Nov-29	2,103	68,972.88	Fixed	12.2800				84.5267	
FXD1202/015/r		KE7000009426	10-May-22	03-May-32	3,006	68,705.39	Fixed	13.4900				84.9779	
FXD1202/015/r		KE4000009452	13-Feb-23	21-Jan-33	3,279	12,600.65	Fixed	14.1013				92.5033	
FIFTEEN YEAR BONDS													
FXD1209/015/r		KE4000003450	28-Oct-09	07-Oct-24	241	31,952.48	Fixed	12.5300				96.4779	
FXD1209/015/r		KE4000003550	28-Mar-10	16-Mar-25	386	27,900.99	Fixed	10.2500				92.9049	
FXD2018/015/r	(Re-opened)	KE2000001550	25-Apr-11	08-Dec-25	588	25,150.80	Fixed	9.5000				91.1551	
FXD2018/015/r		KE4000003875	24-Sep-12	06-Sep-27	1,305	90,939.80	Fixed	11.0000				88.8882	
FXD1208/015/r	(Re-opened)	KE4000003750	28-Feb-12	07-Feb-28	1,458	90,939.80	Fixed	11.2000				87.5000	
FXD2019/015/r	(Re-opened)	KE4000003850	29-Nov-13	10-Nov-28	1,522	76,893.75	Fixed	12.0000	11.9529	106.2368	101.4136	98.7008	150,000,000
FXD2019/015/r	(Re-opened)	KE4000003850	29-Nov-13	10-Nov-28	1,522	76,893.75	Fixed	12.0000	11.9325	105.4006	101.0156	97.7445	200,000,000
FXD2019/015/r	(Re-opened)	KE4000003850	29-Nov-13	10-Nov-28	1,522	76,893.75	Fixed	12.0000	11.4925	106.9852	101.7410	98.7445	300,000,000
FXD2019/015/r	(Re-opened)	KE4000003850	29-Nov-13	10-Nov-28	1,522	76,893.75	Fixed	12.0000	11.4225	106.8840	101.6398	98.7445	200,000,000
FXD1209/015/r		KE4000004050	20-Nov-14	03-Nov-29	1,557	76,931.85	Fixed	12.5000				91.3307	
FXD1209/015/r	(Re-opened)	KE4000004070	20-Feb-15	06-Feb-30	1,824	22,411.76	Fixed	12.7500				85.4129	
FXD2018/015/r		KE0000004883	26-Jan-19	09-Jan-34	3,602	78,006.95	Fixed	12.8000				85.6068	
FXD2019/015/r		KE0000001194	13-May-19	24-Apr-34	3,727	81,644.79	Fixed	12.7340				84.8308	
FXD2018/015/r		KE6000001128	29-Jul-19	13-Jul-34	3,806	53,919.68	Fixed	12.3850				82.7018	
FXD1209/015/r	(Re-opened)	KE3000007216	25-Feb-20	05-Feb-35	4,014	73,199.38	Fixed	12.7500				84.7229	
FXD1209/015/r	(Re-opened)	KE7000009426	26-Nov-22	06-Nov-37	4,908	68,557.79	Fixed	13.9420				81.2399	
TWENTY YEAR BOND													
FXD1208/020/r	(Re-opened)	KE3000001460	30-Jun-08	09-Jun-28	1,078	55,432.95	Fixed	13.7500				87.6411	
FXD1210/020/r	(Re-opened)	KE2000002155	30-May-11	05-May-31	2,042	37,229.48	Fixed	10.0000				92.3177	
FXD1210/020/r	(Re-opened)	KE4000003950	29-Nov-12	27-Nov-32	3,108	37,285.45	Fixed	12.0000				87.0283	
FXD1210/020/r		KE3000009540	26-Sep-18	01-Sep-38	4,598	12,791.20	Fixed	14.0000				98.1158	
FXD1208/020/r		KE0000006825	26-Mar-18	21-Mar-38	4,336	96,153.49	Fixed	13.2000				96.7021	
FXD1209/020/r		KE3000009650	30-Jul-19	05-Jul-39	5,260	89,350.60	Fixed	13.2000				88.6025	
FXD1209/020/r		KE3000009866	15-Nov-19	21-Mar-39	5,515	75,166.81	Fixed	12.8700				85.2371	
FXD2019/020/r		KE7000009210	16-Feb-21	22-Jul-41	6,373	73,954.00	Fixed	13.4440				85.8539	
TWENTY FIVE YEAR BOND													
FXD1218/025/r	(Re-opened)	KE4000003950	20-Jun-13	29-May-33	4,128	28,192.90	Fixed	11.2500				91.3609	
FXD1218/025/r	(Re-opened)	KE4000004850	20-Jun-19	20-May-44	7,159	94,535.75	Fixed	13.4000				85.2124	
FXD1218/025/r	(Re-opened)	KE7000009152	10-Mar-21	19-Feb-46	8,005	55,455.00	Fixed	13.9000				87.9182	
FXD1218/025/r	(Re-opened)	KE4000004850	24-Oct-22	23-Sep-47	8,637	28,773.00	Fixed	14.1000				81.6802	
THIRTY YEAR BOND													
FXD1207/030	(Re-opened)	KE2000002155	28-Feb-11	21-Jan-41	6,151	28,144.75	Fixed	12.0000				88.6334	
INFRASTRUCTURE BONDS													
IFB1/2012/01		KE3000008150	30-Sep-12	15-Sep-25	584	18,000.21	Fixed	11.0000				98.8088	
IFB1/2014/01		KE4000001550	27-Oct-14	10-Oct-26	976	18,437.48	Fixed	11.0000				96.9089	
IFB1/2018/01		KE3000004150	14-Dec-18	02-Dec-26	287	8,500.50	Fixed	11.0000				96.0203	
IFB1/2018/02		KE4000004850	30-Mar-18	15-Mar-27	1,037	33,496.58	Fixed	11.0000				94.8799	
IFB1/2018/03		KE3000004884	20-Mar-18	12-Mar-28	698	18,625.79	Fixed	12.0000				94.4058	
IFB1/2018/03		KE3000004854	23-May-18	12-May-28	458	19,835.79	Fixed	12.5000				98.6151	
IFB1/2018/04		KE3000008889	24-Oct-18	06-Oct-31	2,798	20,934.75	Fixed	12.0000				95.0902	
IFB1/2017/01		KE3000007980	27-Nov-17	19-Nov-24	263	21,962.25	Fixed	12.5000				97.5364	
IFB1/2017/03		KE3000006860	27-Feb-17	12-Feb-29	1,830	11,452.86	Fixed	12.5000				98.6800	
IFB1/2018/05		KE3000008850	26-Jun-18	30-Jun-30	2,008	18,000.00	Fixed	12.5000				96.0000	
IFB1/2019/01		KE3000009169	19-Nov-19	25-Oct-38	5,372	38,797.35	Fixed	11.9500				88.5301	
IFB1/2019/01		KE6000006843	28-Oct-19	08-Oct-39	5,208	71,025.55	Fixed	11.7500	17.2000	79.3105	75.7500	85.3144	80,150,000
IFB1/2019/01		KE3000009543	28-Oct-19	08-Oct-39	5,208	71,025.55	Fixed	11.7500				85.3144	80,150,000
IFB1/2019/02		KE3000009650	29-Mar-21	20-Mar-40	6,188	18,625.62	Fixed	12.3000	16.6000	91.2317	88.1900	88.1205	100,000,000
IFB1/2020/01		KE3000009843	15-Jun-20	02-Apr-26	808	18,252.58	Fixed	12.0000				98.1205	100,000,000
IFB1/2020/02		KE3000009843	15-Jun-20	02-Apr-26	1,073	118,460.46	Fixed	15.8500	14.1000	96.1172	92.4509	98.3285	200,000,000
IFB1/2021/01		KE3000009545	29-Feb-20	11-Feb-31	2,763	85,249.60	Fixed	15.9000				83.8728	
IFB1/2021/01		KE7000003324	20-Jan-21	05-Jan-37	4,714	88,998.38	Fixed	12.2573				100.3281	
IFB1/2021/01		KE7000003545	12-Apr-21	21-Mar-38	5,513	81,765.68	Fixed	12.8873				82.1144	
IFB1/2021/01		KE7000003545	12-Apr-21	21-Mar-38	5,513	81,765.68	Fixed	12.8873	16.2000	87.6208	83.3434	82.1144	900,000,000
IFB1/2021/01		KE7000003545	12-Apr-21	21-Mar-38	5,513	81,765.68	Fixed	12.8873	14.4378	95.3521	91.0157	82.1144	150,000,000
IFB1/2021/01		KE7000003327	13-Sep-21	18-Aug-42	6,705	116,141.10	Fixed	13.7273				85.0351	
IFB1/2022/01		KE7000003322	15-Jun-22	23-May-39	5,946	79,637.99	Fixed	13.7420				86.4958	
IFB1/2022/01		KE7000007977	21-Feb-22	26-Jan-41	6,198	98,377.35	Fixed	12.9600				93.1413	
IFB1/2022/01		KE3000009235	14-Nov-22	27-Oct-36	4,644	94,058.48	Fixed	13.5000				84.4211	
IFB1/2022/01		KE3000009235	14-Nov-22	27-Oct-36	4,644	94,058.48	Fixed	13.5000	17.0000	88.2000	84.7135	84.4211	200,000
IFB1/2022/01		KE3000009235	14-Nov-22	27-Oct-36	4,644	94,058.48	Fixed	13.5000	17.0000	89.4000	88.0504	84.4211	55,350,000
IFB1/2022/01		KE3000009235	14-Nov-22	27-Oct-36	4,644	94,058.48	Fixed	13.5000	13.8000	99.0200	95.8994	84.4211	27,600,000
IFB1/2022/01		KE3000009235	14-Nov-22	27-Oct-36	4,644	94,058.48	Fixed	13.5000	12.5000	104.2101	101.7037	86.9049	2,200,000
IFB1/2023/01	(Re-opened)	KE6000006843	13-Mar-23	20-Feb-40	5,605	68,196.50	Fixed	14.2000	17.9166	90.4028	84.6796	75.0283	500,000
IFB1/2023/01	(Re-opened)	KE6000006843	13-Mar-23	20-Feb-40	5,605	68,196.50	Fixed	14.2000	17.6000	92.8817	86.9005	75.0283	2,900,000
IFB1/2023/01	(Re-opened)	KE6000006843	13-Mar-23	20-Feb-40	5,605	68,196.50	Fixed	14.2000	17.6000	93.9232	88.9003	75.0283	6,000,000
IFB1/2023/01	(Re-opened)	KE6000006843	13-Mar-23	20-Feb-40	5,605	68,196.50	Fixed	14.2000	18.0083	97.3437	91.9698	75.0283	2,998,000
IFB1/2023/01	(Re-opened)	KE6000006843	13-Mar-23	20-Feb-40	5,605	68,196.50	Fixed	14.2000	14.6007	103.0000	97.0208	75.0283	3,900,000
IFB1/2023/01		KE3000009870	16-Jun-23	30-Jun-30	2,313	213,257.49	Fixed	15.8373	18.6198	96.9108	92.2047	101.7504	900,000
IFB1/2023/01		KE3000009870	16-Jun-23	30-Jun-30	2,313	213,257.49	Fixed	15.8373	17.2143	98.5202	96.2142	101.7504	20,000,000
IFB1/2023/01		KE3000009870	16-Jun-23	30-Jun-30	2,313	213,257.49	Fixed	15.8373	19.3129	102.9800	101.9836	101.7504	26,000,000
IFB1/2023/01		KE3000009870	16-Jun-23	30-Jun-30	2,313	213,257.49	Fixed	15.8373	14.5237	106.6496	104.3437	101.7504	100,000
IFB1/2024/01		KE3000009210	13-Nov-23	06-Nov-30	2,279	112,752.98	Fixed	17.6327	17.9700	106.0273	106.6919	101.9724	500,000
IFB1/2024/01		KE3000009210	13-Nov-23	06-Nov-30	2,279	112,752.98	Fixed	17.6327	16.9800	107.3699	106.0356	101.9724	1,000,000
IFB1/2024/01		KE3000009210	13-Nov-23	06-Nov-30	2,279	112,752.98	Fixed	17.6327	16.9500	107.5600	106.2256	101.9724	1,000,000
IFB1/2024/01		KE3000009210	13-Nov-23	06-Nov-30	2,279	112,752.98	Fixed	17.6327	16.9997	108.4990	106.1326	101.9724	8,000,000
IFB1/2024/01		KE3000009210	13-Nov-23	06-Nov-30	2,279	112,752.98	Fixed	17.6327	16.5445	109.5053	104.9209	101.9724	4,500,000
IFB1/2024/01		KE3000009210	13-Nov-23	06-Nov-30	2,279	112,752.98	Fixed	17.6327	16.6149	108.8998	104.3944	101.9724	1,000,000
IFB1/2024/01		KE3000009210	13-Nov-23	06-Nov-30	2,279	112,752.98	Fixed	17.6327	16.5149	108.9998	104.2945	101.9724	1,000,000
IFB1/2024/01		KE3000009210	13-Nov-23	06-Nov-30	2,279	112,752.98	Fixed	17.6327	16.1900	109.9995	105.5341	101.9724	15,400,000
CORPORATE BONDS													
REAL PEOPLE MEDIUM TERM NOTE													
SPRI.REUNDER.R.2020.D.005.10.05		KE5000002095	13-Aug-19	26-Feb-25	386	267.16	VARIABLE	T.B 91d + 1.00%				96.0000	
SPRI.REUNDER.R.2017.D.005.07.17.05		KE5000002102	19-Aug-19	26-Jul-24	1,027	1,030.00	VARIABLE	T.B 91d + 1.00%				101.5187	
ACORN GREEN BOND MEDIUM TERM NOTE													
ACORN/004		KE6000007000	08-Nov-19	09-Nov-26	273	1,605.90	FIXED	12.2000				105.1794	
FAMILY BANK MEDIUM TERM NOTE													
FAMLT/120		KE7000008986	26-Jan-21	18-Dec-26	1,043	3,999.00	FIXED	13.0000				100.0000	
FAMLT/124		KE7000009103	25-Jun-21	18-Dec-26	1,043	1.00	VARIABLE	182-Day T-Bill +5.00bps				-	
EAST AFRICAN BREWERIES DOMESTIC MEDIUM TERM NOTE													
EABL/MT/142		KE7000006849	28-Oct-21	28-Oct-26	983	11,000.00	FIXED	12.2000				100.1111	
KENYA MORTGAGE REFINANCE COMPANY MEDIUM TERM NOTE													
KMRC/T30		KE7000007790	04-Mar-22	23-Feb-29	1,841	1,400.00	FIXED	12.9000				-	

Turnover in Bonds	
Today	Previous
8,953,786,000	**3,946,000,000**

Total Bonds	
Today	Previous
119	**94**

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: Fixedlnt Rate Treasury Bond **MA:** 3 months 91 day cross Market Auctions **MTN:** Medium Term Note

FRN: Float Rate Treasury Bond **VTN:** sold to maturity **TTC:** Tradd to new coupon coupon 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