nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

February 13, 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 CAPITALIZED RATE TREASURY BONDS ABOVE KES.50 MILLION													February 13, 2024
TWO YEAR BONDS													
FXD1202/024	(Re-opened)	KE8000000310	21-Aug-23	19-Feb-25	552	58,604.40	Fixed	15.8723	17.9000	107.0080	98.8018	97.5383	110,088,000
THREE YEAR BONDS													
FXD1003/024	(Re-opened)	KE7000000212	11-Nov-22	07-Dec-25	618	68,603.75	Fixed	11.7880				93.6988	
FXD1002/027		KE7000000762	15-Mar-23	11-Mar-26	818	78,537.89	Fixed	14.2289				92.9123	
FXD1004/027		KE8000000231	16-Jun-24	11-Jun-27	1,093	21,409.23	Fixed	18.3854				108.0261	
FIVE YEAR BONDS													
FXD1018/009		KE8000008647	28-Feb-19	19-Feb-26	8	65,309.50	Fixed	11.3040				100.0667	
FXD1021/009		KE8000001050	13-Mar-19	05-Mar-24	53	38,201.48	Fixed	10.6723				98.9300	
FXD1031/009		KE8000006786	16-Dec-19	09-Dec-24	360	44,630.50	Fixed	11.4500				95.9019	
FXD1020/014	(Re-opened)	KE7000004547	11-May-22	05-May-25	447	104,515.79	Fixed	11.9073				93.3129	
FXD1021/014	(Re-opened)	KE7000006855	15-Nov-21	09-Nov-26	1,000	66,575.89	Fixed	11.2773				94.0988	
FXD1022/014	(Re-opened)	KE8000005986	17-Jul-23	10-Jul-28	1,608	55,496.50	Fixed	14.8443	16.4000	96.7203	95.3783	95.6020	50,000,000
FXD1023/014	(Re-opened)	KE8000005986	17-Jul-23	10-Jul-28	1,608	56,496.50	Fixed	14.8443	16.3000	97.8598	96.5658	96.4603	240,000,000
FXD1028/014	(Re-opened)	KE8000005986	17-Jul-23	10-Jul-28	1,608	55,496.50	Fixed	14.8443	17.0000	99.2436	97.9013	98.0620	350,500,000
TEN YEAR BONDS													
FXD1018/010	(Re-opened)	KE3000008320	29-Aug-18	17-Aug-28	916	74,495.79	Fixed	15.0390				94.0408	
FXD1017/010		KE5000007327	31-Jul-17	19-Jul-27	1,252	60,915.80	Fixed	12.9860				98.7473	
FXD1018/010		KE5000008762	27-Aug-18	19-Aug-28	1,644	40,504.97	Fixed	12.8860				95.3438	
FXD2019/010	(Re-opened)	KE5000009210	17-Dec-19	04-Dec-29	1,738	60,600.20	Fixed	12.5121	18.6000	83.2014	81.0502	81.0488	110,000,000
FXD1028/015		KE8000006212	28-Feb-19	22-Feb-29	1,470	67,024.92	Fixed	12.4380				85.9007	
FXD1029/015		KE8000006677	28-Mar-19	22-Mar-29	1,505	66,725.38	Fixed	12.5000				82.1388	
FXD2018/015		KE8000008875	15-Aug-18	08-Aug-28	2,007	68,743.46	Fixed	11.5173				78.7228	
FXD2021/015		KE8000009859	20-Nov-19	13-Nov-29	2,099	69,972.69	Fixed	12.2800				84.5247	
FXD2022/015		KE7000009426	16-May-22	03-May-32	3,002	68,705.20	Fixed	13.4900				84.9779	
FXD2023/015		KE8000009452	13-Feb-20	21-Jan-35	3,273	12,866.85	Fixed	14.1513				92.5033	
FIFTEEN YEAR BONDS													
FXD1009/015		KE4000003450	26-Oct-09	07-Oct-24	237	31,992.48	Fixed	12.5000	18.1900	100.8163	98.6130	98.4779	761,500,000
FXD1013/015		KE5000000860	28-Mar-13	18-Mar-28	981	27,600.90	Fixed	10.2500				92.8048	
FXD2013/015	(Re-opened)	KE5000001058	25-Nov-11	06-Dec-25	664	26,199.90	Fixed	9.0000				91.1581	
FXD1012/015		KE5000003875	24-Sep-12	06-Sep-27	1,301	60,939.80	Fixed	11.0000				98.8802	
FXD1012/015	(Re-opened)	KE4000003750	24-Feb-12	07-Feb-28	1,455	62,473.26	Fixed	11.2000				98.1651	
FXD2013/015	(Re-opened)	KE4000003850	29-Jun-13	10-Jun-28	1,518	79,809.75	Fixed	12.0000				101.6386	
FXD1018/015		KE8000006842	28-Mar-18	20-Mar-33	3,273	38,477.70	Fixed	12.8000				84.9000	
FXD2018/015	(Re-opened)	KE5000008870	22-Oct-18	03-Oct-33	3,520	35,611.30	Fixed	12.7500				84.6126	
FXD2019/015		KE8000009420	26-Jun-19	09-Jun-34	3,818	79,090.87	Fixed	12.8875				85.6088	
FXD2019/015		KE5000001134	13-Mar-19	24-Jun-34	3,723	81,664.79	Fixed	12.7340				84.8508	
FXD2018/015		KE8000007326	26-Jul-18	23-Jul-33	3,513	53,919.87	Fixed	12.9400				85.7018	
FXD2020/015	(Re-opened)	KE8000007310	29-Feb-20	23-Jan-35	4,010	73,156.38	Fixed	12.7400				84.7229	
FXD2020/015	(Re-opened)	KE7000009320	25-Nov-20	06-Nov-37	4,901	68,357.75	Fixed	13.9420				91.2399	
TWENTY YEAR BOND													
FXD1006/020		KE1000001450	30-Jun-06	05-Jun-26	1,015	55,412.95	Fixed	13.7000				87.5411	
FXD1021/020	(Re-opened)	KE2000002170	30-May-11	05-May-31	2,638	37,029.49	Fixed	10.0000				92.5177	
FXD1024/020	(Re-opened)	KE4000003850	29-Nov-12	21-Nov-32	3,184	87,265.65	Fixed	12.0000				97.5383	
FXD1026/020		KE5000005450	26-Sep-16	17-Sep-36	4,504	12,761.20	Fixed	14.0000				85.1788	
FXD1028/020		KE5000008320	26-Mar-18	31-Mar-38	5,130	84,515.48	Fixed	13.2000				85.7987	
FXD2018/020		KE5000008800	30-Jul-18	28-Jul-38	5,236	58,106.90	Fixed	13.2000				88.9204	
FXD2019/020		KE5000009984	15-Apr-19	21-Mar-39	5,513	83,300.85	Fixed	12.6730				93.3977	
FXD2021/020		KE7000009310	19-Feb-21	20-Jan-41	6,308	75,994.40	Fixed	13.4400				95.6559	
TWENTY FIVE YEAR BOND													
FXD1014/025	(Re-opened)	KE4000003950	26-Jun-13	20-May-39	4,122	26,192.90	Fixed	11.3500				91.3604	
FXD1019/025		KE5000008450	26-Jun-18	20-May-43	7,041	94,936.75	Fixed	13.4000				85.5134	
FXD2021/025	(Re-opened)	KE7000003850	10-May-21	29-Apr-46	8,091	99,450.80	Fixed	13.9000	15.9500	88.3440	82.5573	82.5573	50,000,000
FXD2022/025	(Re-opened)	KE8000005950	24-Oct-22	23-Sep-47	8,623	20,703.60	Fixed	14.1000				81.0402	
THIRTY YEAR BOND													
SDB 1/2013/030	(Re-opened)	KE2000002130	28-Feb-11	21-Jan-41	6,197	28,144.79	Fixed	12.0000				98.8324	
INFRASTRUCTURE BONDS													
IFB1/2013/01		KE2000008130	30-Sep-13	15-Sep-23	580	18,050.21	Fixed	11.0000				96.8000	
IFB1/2014/01		KE4000001100	27-Oct-14	15-Oct-25	973	18,637.48	Fixed	11.0000				95.6899	
IFB1/2015/01		KE4000001250	30-Mar-15	15-Mar-27	1,127	8,504.50	Fixed	11.0000				96.0003	
IFB1/2016/01		KE4000001450	30-Dec-15	15-Dec-27	1,037	33,496.58	Fixed	11.0000				94.6708	
IFB1/2018/01		KE5000006864	23-Mar-18	23-Mar-28	1,842	19,920.79	Fixed	12.9000	17.2000	97.98	94.8007	94.6141	100,000,000
IFB1/2018/01		KE5000006653	24-Oct-18	16-Oct-31	2,702	38,904.75	Fixed	12.0000				85.0992	
IFB1/2017/01		KE5000007966	27-Nov-17	19-Nov-29	2179	21,240.28	Fixed	12.5000				97.3389	
IFB1/2017/01		KE5000008860	27-Feb-17	12-Feb-28	1,826	11,402.95	Fixed	12.5000				99.6094	
IFB1/2018/01		KE5000008553	26-Jan-18	15-Jan-33	3,256	41,164.48	Fixed	12.5000				92.7968	
IFB1/2018/01		KE5000008399	19-Nov-18	28-Oct-38	5,398	36,707.30	Fixed	11.9900				86.3181	
IFB1/2019/01		KE5000005543	26-Oct-19	08-Oct-35	4,255	71,039.99	Fixed	11.7000	16.9900	74.6273	71.1798	76.5367	160,180,000
IFB1/2019/01		KE5000005843	26-Oct-19	08-Oct-38	4,255	71,039.99	Fixed	11.7000	14.6000	89.7653	86.1128	76.5367	107,400,000
IFB1/2019/01		KE5000006763	20-Mar-19	22-Feb-44	7,314	18,628.65	Fixed	12.2000				98.9000	
IFB1/2020/01		KE5000008653	05-Jun-20	25-May-28	832	19,202.91	Fixed	13.2000				96.1561	
IFB1/2020/01		KE5000008453	15-Apr-20	02-Apr-29	1,073	19,202.91	Fixed	13.8000				95.5000	
IFB1/2021/01		KE5000009545	24-Sep-20	11-Sep-31	2,738	66,309.48	Fixed	13.9100				93.8708	
IFB1/2021/01		KE7000003545	26-Jan-21	26-Jan-37	4,715	55,950.37	Fixed	13.2875				105.3351	
IFB1/2021/01		KE7000003345	12-Apr-21	21-Mar-38	5,513	81,769.80	Fixed	12.8073	17.0000	84.4337	80.3041	84.9961	90,000,000
IFB1/2021/01		KE7000003445	12-Apr-21	21-Mar-39	5,513	81,769.80	Fixed	12.8073	15.1000	92.4363	88.0168	84.9961	300,000,000
IFB1/2022/01		KE7000005221	15-Jun-22	26-Mar-40	5,701	108,542.59	Fixed	12.7423				88.0351	
IFB1/2022/01		KE7000005321	15-Jun-22	26-May-45	6,942	79,637.99	Fixed	13.7425				86.4404	
IFB1/2022/01		KE7000007877	21-Feb-22	28-Jan-41	6,196	98,377.58	Fixed	12.9600	17.0000	86.4725	83.2037	83.1413	50,000,000
IFB1/2022/01		KE7000005215	14-Nov-22	27-Oct-36	4,640	94,258.60	Fixed	13.5000				84.4371	
IFB1/2022/01		KE7000006525	05-Dec-22	27-Nov-28	1,158	58,424.28	Fixed	13.2336				98.0049	
IFB1/2023/01	(Re-opened)	KE3000009540	13-Mar-23	25-Feb-45	5,651	68,196.50	Fixed	14.2000				92.6661	
IFB1/2023/01		KE8000008875	26-Jun-23	30-Jun-38	2,308	213,231.80	Fixed	15.8373	16.8000	98.9823	97.3023	101.7004	63,750,000
IFB1/2023/01		KE8000009275	26-Jun-23	30-Jun-39	2,274	112,752.98	Fixed	17.5027	17.9500	109.2852	108.7008	102.1212	99,000,000
IFB1/2023/01		KE8000009375	13-Nov-23	06-May-39	2,275	112,752.98	Fixed	17.5027	17.2600	106.4906	101.6971	102.1212	69,000,000
IFB1/2023/01		KE8000009375	13-Nov-23	06-May-39	2,275	112,752.98	Fixed	17.5027	17.2000	106.8526	102.1204	102.1212	137,000,000
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BID ON KES.50 MILLION													
FXD1002/027	(Re-opened)	KE7000000762	11-Mar-22	07-Mar-26	818	68,605.75	Fixed	11.7000	18.1773	97.6498	93.5444	93.6998	30,000,000
FXD1002/030		KE8000006323	16-Jun-20	11-Jun-27	1,093	21,409.23	Fixed	18.3854	19.7800	105.0007	103.5419	108.0261	3,000,000
FXD1003/024	(Re-opened)	KE8000005986	17-Jul-23	10-Jul-28	1,608	56,496.50	Fixed	15.8443	19.9800	94.0364	92.6964	96.6020	1,000,000
FXD1003/024	(Re-opened)	KE8000005986	17-Jul-23	10-Jul-28	1,608	55,496.50	Fixed	15.8443	17.6323	98.6719	97.5259	96.6020	3,000,000
FXD1022/014	(Re-opened)	KE8000005986	17-Jul-23	10-Jul-28	1,608	55,496.50	Fixed	15.8443	16.4000	96.7203	95.3783	95.6020	2,000,000
FXD1002/015		KE7000006426	16-May-22	03-May-32	3,002	68,705.20	Fixed	13.4900	18.9000	85.9902	85.6356	84.9779	2,000,000
FXD1013/015	(Re-opened)	KE4000003450	26-Oct-09	07-Oct-24	237	67,265.65	Fixed	13.4000	15.7000	85.6913	82.6568	97.5383	5,000,000
FXD1018/015		KE5000005450	26-Sep-16	17-Sep-36	4,504	99,000.00	Fixed	14.0000	15.9000	86.1096	83.6113	85.1788	99,000,000
FXD1019/015		KE5000008320	26-Mar-18	31-Mar-38	5,130	84,515.48	Fixed	13.2000	16.0000	83.7483	79.9000	85.7987	5,000,000
FXD1020/015		KE5000008800	30-Jul-18	28-Jul-38	5,236	58,106.90	Fixed	13.2000	16.2000	84.7000	81.2000	88.9204	2,000,000
FXD1021/015		KE5000009984	15-Apr-19	21-Mar-39	5,513	83,300.85	Fixed	12.6730	16.0000	84.7000	81.2000	93.3977	2,000,000
FXD1022/015		KE7000009310	19-Feb-21	20-Jan-41	6,308	75,994.40	Fixed	13.4400	16.0000	84.7000	81.2000	95.6559	2,000,000
FXD1014/025	(Re-opened)	KE4000003950	26-Jun-13	20-May-39	4,122	26,192.90	Fixed	11.3500	16.0000	84.7000	81.2000	91.3604	2,000,000
FXD1019/025		KE5000008450	26-Jun-18	20-May-43	7,041	94,936.75	Fixed	13.4000	16.0000	84.7000	81.2000	85.5134	2,000,000
FXD2021/025	(Re-opened)	KE7000003850	10-May-21	29-Apr-46	8,091	99,450.80	Fixed	13.9000	15.9500	88.3440	82.5573	82.5573	50,000,000
FXD2022/025	(Re-opened)	KE8000005950	24-Oct-22	23-Sep-47	8,623	20,703.60	Fixed	14.1000	16.0000	84.7000	81.2000	81.0402	2,000,000
THIRTY YEAR BOND													
SDB 1/2013/030	(Re-opened)	KE2000002130	28-Feb-11	21-Jan-41	6,197	28,144.79	Fixed	12.0000	16.0000	84.7000	81.2000	98.8324	2,000,000
INFRASTRUCTURE BONDS													
IFB1/2013/01		KE2000008130	30-Sep-13	15-Sep-23	580	18,050.21	Fixed	11.0000	16.0000	84.7000	81.2000	96.8000	2,000,000
IFB1/2014/01		KE4000001100	27-Oct-14	15-Oct-25	973	18,637.48	Fixed	11.0000	16.0000	84.7000	81.2000	95.6899	2,000,000
IFB1/2015/01		KE4000001250	30-Mar-15	15-Mar-27	1,127	8,504.50	Fixed	11.0000	16.0000	84.7000	81.2000	96.0003	2,000,000
IFB1/2016/01		KE4000001450	30-Dec-15	15-Dec-27	1,037	33,496.58	Fixed	11.0000	16.0000	84.7000	81.2000	94.6708	2,000,000
IFB1/2018/01		KE5000006864	23-Mar-18	23-Mar-28	1842	19,920.79	Fixed	12.9000	17.2000	97.98	94.8007	94.6141	100,000,000
IFB1/2018/01		KE5000006653	24-Oct-18	16-Oct-31	2,702	38,904.75	Fixed	12.0000	16.0000	84.7000	81.2000	85.0992	2,000,000
IFB1/2017/01		KE5000007966	27-Nov-17	19-Nov-29	2179	21,240.28	Fixed	12.5000	16.0000	84.7000	81.2000	97.3389	2,000,000
IFB1/2017/01		KE5000008860	27-Feb-17	12-Feb-28	1,826	11,402.95	Fixed	12.5000	16.0000	84.7000	81.2000	99.6094	2,000,000
IFB1/2018/01		KE5000008553	26-Jan-18	15-Jan-33	3,256	41,164.48	Fixed	12.5000	16.0000	84.7000	81.2000	92.7968	2,000,000
IFB1/2018/01		KE5000008399	19-Nov-18	28-Oct-38	5,398	36,707.30	Fixed	11.9900	16.0000	84.7000	81.2000	86.3181	2,000,000
IFB1/2019/01		KE5000005543	26-Oct-19	08-Oct-35	4,255	71,039.99	Fixed	11.7000	16.9900	74.6273	71.1798	76.5367	160,180,000
IFB1/2019/01		KE5000005843	26-Oct-19	08-Oct-38	4,255	71,039.99	Fixed	11.7000	14.6000	89.7653	86.1128	76.5367	107,400,000
IFB1/2019/01		KE5000006763	20-Mar-19	22-Feb-44	7,314	18,628.65	Fixed	12.2000	16.0000	84.7000	81.2000	98.9000	2,000,000
IFB1/2020/01		KE5000008653	05-Jun-20	25-May-28	832	19,202.91	Fixed	13.2000	16.0000	84.7000	81.2000	96.1561	2,000,000
IFB1/2020/01		KE5000008453	15-Apr-20	02-Apr-29	1,073	19,202.91	Fixed	13.8000	16.0000	84.7000	81.2000	95.5000	2,000,000
IFB1/2021/01		KE5000009545	24-Sep-20	11-Sep-31	2,738	66,309.48	Fixed	13.9100	16.0000	84.7000	81.2000	93.8708	2,000,000
IFB1/2021/01		KE7000003545	26-Jan-21	26-Jan-37	4,715	55,950.37	Fixed	13.2875	16.0000	84.7000	81.2000	105.3351	2,000,000
IFB1/2021/01		KE7000003345	12-Apr-21	21-Mar-38	5,513	81,769.80	Fixed	12.8073	17.0000	84.4337	80.3041	84.9961	90,000,000
IFB1/2021/01		KE7000003445	12-Apr-21	21-Mar-39	5,513	81,769.80	Fixed	12.8073	15.1000	92.4363	88.0168	84.9961	300,000,000
IFB1/2022/01		KE7000005221	15-Jun-22	26-Mar-40	5,701	108,542.59	Fixed	12.7423	16.0000	84.7000	81.2000	88.0351	2,000,000
IFB1/2022/01		KE7000005321	15-Jun-22	26-May-45	6,942	79,637.99	Fixed	13.7425	16.0000	84.7000	81.2000	86.4404	2,000,000
IFB1/2022/01		KE7000007877	21-Feb-22	28-Jan-41	6,196	98,377.58	Fixed	12.9600	17.0000	86.4725	83.2037	83.1413	50,000,000
IFB1/2022/01		KE7000005215	14-Nov-22	27-Oct-36	4,640	94,258.60	Fixed	13.5000	16.0000	84.7000	81.2000	84.4371	2,000,000
IFB1/2022/01		KE7000006525	05-Dec-22	27-Nov-28	1,158	58,424.28	Fixed	13.2336	16.0000	84.7000	81.2000	98.0049	2,000,000
IFB1/2023/01		KE3000009540	13-Mar-23	25-Feb-45	5,651	68,196.50	Fixed	14.2000	16.0000	84.7000	81.2000	92.6661	2,000,000
IFB1/2023/01		KE8000008875	26-Jun-23	30-Jun-38	2,308	213,231.80	Fixed	15.8373	16.8000	98.9823	97.3023	101.7004	63,750,000
IFB1/2023/01		KE8000009275	26-Jun-23	30-Jun-39	2,308	213,231.80	Fixed	15.8373	17.0000	98.9873	96.1079	101.7004	95,000
IFB1/2023/01		KE8000009375	26-Jun-23	30-Jun-39	2,308	213,231.80	Fixed	15.8373	17.0000	98.7411	96.2011	101.7004	17,000,000
IFB1/2023/01		KE8000009275	13-Nov-23	06-May-39	2,275	112,752.98	Fixed	17.5027	17.9000	109.7928	101.2004	102.1212	32,498,000
IFB1/2023/01		KE8000009375	13-Nov-23	06-May-39	2,275	112,752.98	Fixed	17.5027	16.6948	108.2164	103.7840	102.1212	150,000
IFB1/2023/01		KE8000009275	13-Nov-23	06-May-39	2,275	112,752.98	Fixed	17.5027	16.9900	108.6519	104.0192	102.1212	2,000,000
IFB1/2023/01		KE8000009375	13-Nov-23	06-May-39	2,275	112,752.98	Fixed	17.5027	16.1800	109.6972	105.5348	102.1212	17,000,000
IFB1/2023/01		KE8000009375	13-Nov-23	06-May-39	2,275	112,752.98	Fixed	17.5027	16.1100	110.0523	105.5428	102.1212	2,000,000
CORPORATE BONDS													
REAL PEOPLE MEDIUM TERM NOTE													
RPMS1.BD.06/08/10.6045.15.05		KE5000002095	10-Aug-15	26-Feb-25	381	397.18	VARIABLE	T.B.91+1.100%				96.0000	
RPMS1.BD.03/08/21.6047.15.08		KE5000002102	10-Aug-15	20-Jul-28	1,623	1,036.88	VARIABLE	T.B.91+1.00%				101.0167	
ACORN GREEN BOND MEDIUM TERM NOTE													
ACORN GB		KE6000007001	06-Dec-19	09-Dec-24	298	1,860.90	FIXED	12.2500				100.1794	
FAMILY BANK MEDIUM TERM NOTE													
FAMILY FXD		KE7000006995	26-Jun-21	16-Dec-26	1,035	3,999.00	FIXED	13.0000				100.0000	
CASH 91		KE7000009303	20-Jun-21	18-Dec-28	1,038	1.00	VARIABLE	182-Day T-Bill +350bps					
CASH AFRICAN BROWNFIELD DOMESTIC MEDIUM TERM NOTE													
ABSL DBT FXD		KE7000008401	29-Oct-21	29-Oct-26	989	11,000.00	FIXED	12.2500				100.1111	
KENYA MORTGAGE REFINANCE COMPANY MEDIUM TERM NOTE													
KMRC FXD		KE7000007761	04-Mar-22	23-Feb-25	1,012	1,400.00	FIXED	12.5000				-	

Summary in Bonds		Total Deals	
Trades	Provision	Trades	Provision
3,702,480,000	8,641,160,000	77	98

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 risks of your bond investment and the degree to which it matches your financial objectives.

Key:

FRN Floaters Rate Treasury Bond **MTA** 12 months 91 day rolex Mortar Auctions **MTN** Medium Term Note

FXD Fixed Rate Treasury Bond **YTM** yield to maturity **YTC** Yield to next coupon reset date **CBK** Central Bank of Kenya **DTD** Debentures Bond **S** Suspended

No warrants of any kind, implied express or statutory, is given in connection with the information