BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

February 14, 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 14, 2024
TWO YEAR BONDS													
FXD1202/024	(Re-opened)	KE3000009161	21-Nov-23	19-Nov-25	551	58,604.40	Fixed	16.6723				96.8018	
THREE YEAR BONDS													
FXD1003/021	(Re-opened)	KE3000009212	11-Nov-22	07-Nov-25	418	68,603.75	Fixed	11.7880				93.6988	
FXD1002/027		KE3000009762	15-Mar-22	11-Mar-26	817	78,537.89	Fixed	14.2280				92.9123	
FXD1004/027		KE3000009823	16-Jun-22	11-Jun-27	1,052	21,459.23	Fixed	16.3854				108.0261	
FIVE YEAR BONDS													
FXD1018/009		KE3000008947	28-Feb-18	19-Feb-26	5	65,309.50	Fixed	11.3080	13.2202	105.5074	108.0107	105.0667	95,596,000
FXD1021/010		KE3000009180	13-May-19	05-May-24	82	38,201.48	Fixed	10.6723				98.9300	
FXD1018/010		KE3000009786	16-Dec-19	09-Dec-24	298	44,630.50	Fixed	11.4500				95.9019	
FXD1020/041	(Re-opened)	KE3000008547	11-May-20	05-May-25	446	104,515.75	Fixed	11.0673	19.2000	96.2434	93.0392	93.3125	857,800,000
FXD1021/010	(Re-opened)	KE3000009855	13-Nov-21	09-Nov-26	989	66,575.85	Fixed	11.2773				94.0988	
FXD1020/041	(Re-opened)	KE3000009986	17-Jul-20	13-Jul-28	1,608	55,496.50	Fixed	10.8492				87.9014	
TEN YEAR BONDS													
FXD1016/015	(Re-opened)	KE3000009320	29-Aug-16	17-Aug-26	915	76,496.75	Fixed	15.0390				94.6488	
FXD1017/015		KE3000007327	31-Jul-17	19-Jul-27	1,351	65,974.80	Fixed	12.9860				88.1413	
FXD1018/015		KE3000009762	27-Aug-18	14-Aug-28	1,643	102,000.00	Fixed	12.6860				87.0000	
FXD1019/015	(Re-opened)	KE3000009215	17-Dec-19	06-Dec-29	1,758	64,800.00	Fixed	12.8320				91.0102	
FXD1018/015		KE3000009853	29-Feb-18	21-Feb-29	1,505	67,024.87	Fixed	12.4085				85.9007	
FXD2019/010		KE3000008877	15-Apr-19	02-Apr-29	1,574	68,705.95	Fixed	12.3000				87.1399	
FXD2018/015		KE3000009595	28-Nov-18	20-Nov-28	1,506	68,743.45	Fixed	12.5175				78.7328	
FXD2020/015		KE3000009953	19-Feb-20	06-Feb-30	2,186	68,672.68	Fixed	12.5000				84.6307	
FXD2021/015		KE3000009426	30-Dec-20	09-Dec-30	2,097	65,705.30	Fixed	12.4900				84.0776	
FXD2022/015		KE3000009542	13-Feb-22	21-Jan-32	3,274	12,866.69	Fixed	14.1513				92.9333	
FIFTEEN YEAR BONDS													
FXD1009/020		KE4000003436	26-Oct-09	07-Oct-24	236	21,992.48	Fixed	12.9000				96.6130	
FXD1013/020		KE4000005550	29-Mar-13	18-Mar-25	386	27,003.90	Fixed	10.2000				92.6046	
FXD1015/020	(Re-opened)	KE4000006355	25-Nov-15	06-Nov-25	593	26,196.60	Fixed	9.0000				91.1361	
FXD1012/030	(Re-opened)	KE4000004875	26-Sep-12	06-Sep-27	1,300	65,539.90	Fixed	11.0000				95.6883	
FXD1013/030	(Re-opened)	KE4000005750	25-Feb-13	07-Feb-28	1,454	62,475.29	Fixed	11.2000				98.1651	
FXD2013/030	(Re-opened)	KE4000006868	29-Nov-13	10-Nov-28	1,517	79,939.75	Fixed	12.0000				101.5398	
FXD1018/030		KE3000008422	29-May-18	09-May-33	3,372	78,931.85	Fixed	12.6000				91.5357	
FXD2019/030	(Re-opened)	KE3000008879	22-Oct-19	03-Oct-33	3,519	33,471.75	Fixed	12.7000				86.4135	
FXD2018/030		KE3000009420	26-Jul-18	26-Jul-33	3,417	61,666.75	Fixed	12.8073				86.0000	
FXD2019/030		KE3000001139	13-May-19	24-Apr-34	3,722	91,000.00	Fixed	12.7340				84.8208	
FXD2020/030		KE6000001328	29-Jul-19	23-Jul-35	4,706	33,910.87	Fixed	12.9000				92.7014	
FXD1020/030	(Re-opened)	KE3000007210	25-Feb-20	05-Feb-35	4,038	73,156.30	Fixed	12.7500				84.7029	
FXD1022/030	(Re-opened)	KE7000000925	29-Nov-22	09-Nov-37	4,905	68,357.75	Fixed	13.9420				91.2399	
TWENTY YEAR BOND													
FXD1006/020	(Re-opened)	KE1000001493	30-Jun-06	05-Jun-26	1,073	55,432.05	Fixed	13.7000				87.6411	
FXD1012/020	(Re-opened)	KE2000002175	30-May-12	09-May-31	2,037	37,029.48	Fixed	10.0000				92.5177	
FXD1012/020	(Re-opened)	KE4000003490	28-Nov-12	07-Nov-32	3,165	67,065.65	Fixed	12.0000				97.0383	
FXD1016/020		KE3000009543	25-Oct-16	21-Oct-36	4,550	12,761.28	Fixed	14.0000				99.1158	
FXD1018/020		KE3000009635	26-Mar-18	21-Mar-38	5,128	94,515.60	Fixed	13.2000				85.7681	
FXD2018/020		KE3000009850	30-Jul-18	05-Jul-38	5,235	88,106.60	Fixed	13.2000				88.6024	
FXD2019/020		KE3000009984	15-Apr-19	21-Mar-39	5,514	83,300.00	Fixed	12.6730				85.2971	
FXD1020/020		KE3000009370	19-Aug-20	20-Jul-41	6,308	75,004.30	Fixed	12.4400				85.9509	
TWENTY FIVE YEAR BOND													
FXD1997/025	(Re-opened)	KE4000003890	28-Jun-19	25-May-35	4,121	28,192.90	Fixed	11.2500				91.3604	
FXD1998/025		KE3000009849	26-Jun-18	25-May-43	7,040	94,335.75	Fixed	13.4000				95.3124	
FXD1999/025	(Re-opened)	KE3000003652	10-Mar-21	09-Apr-46	8,050	98,490.00	Fixed	13.5240	16.6223	91.6867	87.2034	92.5573	50,000,000
FXD2021/025	(Re-opened)	KE7000003852	10-Mar-21	09-Apr-46	8,050	98,490.00	Fixed	13.9240	15.8000	92.6175	88.7803	92.5573	50,000,000
FXD2022/025	(Re-opened)	KE4000005850	24-Oct-22	22-Sep-47	8,602	29,773.30	Fixed	14.1880				91.0852	
THIRTY YEAR BOND													
IGB 1/2031	(Re-opened)	KE2000002155	28-Feb-11	21-Jan-41	6,150	28,168.79	Fixed	12.0000				96.8334	
INFRASTRUCTURE BONDS													
IFB1/2013/01		KE3000008130	30-Sep-13	15-Sep-25	579	16,090.21	Fixed	11.0000				99.8888	
IFB2/2014/01		KE4000001100	27-Oct-14	12-Oct-26	971	18,631.48	Fixed	11.0000				95.8000	
IFB1/2015/03		KE3000009153	16-Dec-15	02-Dec-24	292	8,606.92	Fixed	11.0000				96.0203	
IFB1/2016/12		KE4000001151	30-Mar-16	16-Mar-27	1,037	33,466.55	Fixed	11.0000	14.8000	100.5241	98.4214	94.6758	60,000,000
IFB1/2016/12		KE4000001151	30-Mar-16	16-Mar-27	1,037	33,466.55	Fixed	11.0000	14.2000	101.4997	98.9993	94.6758	60,000,000
IFB2/2018/04		KE3000008854	23-Mar-18	23-Mar-28	1,493	19,923.79	Fixed	12.9000	17.2000	95.0587	94.8020	94.8007	100,000,000
IFB1/2018/01		KE3000009850	24-Oct-18	16-Oct-31	2,191	38,004.75	Fixed	12.0000				85.0992	
IFB1/2017/24		KE3000007988	27-Nov-17	18-Nov-24	278	21,240.28	Fixed	12.5000				97.3389	
IFB1/2017/01		KE3000008890	27-Feb-17	12-Feb-28	1,825	11,402.95	Fixed	12.5000				99.0004	
IFB1/2018/05		KE3000008950	25-Jan-18	10-Jan-33	3,253	41,164.48	Fixed	12.5000				92.7968	
IFB1/2018/20		KE3000009389	19-Nov-18	20-Oct-38	5,387	36,707.30	Fixed	11.9800				86.3181	
IFB1/2019/30		KE3000009543	26-Oct-19	08-Oct-39	5,254	71,009.99	Fixed	11.7500				86.1139	
IFB1/2020/20		KE3000009760	28-Mar-19	22-Feb-40	7,313	16,839.65	Fixed	12.2000	16.5802	73.9568	68.9629	86.9600	100,000,000
IFB1/2009/15		KE3000006653	03-Jun-20	25-May-35	301	18,202.90	Fixed	15.2000				98.1931	
IFB1/2009/15		KE3000006653	15-Jun-20	02-Jun-35	1,874	118,460.40	Fixed	15.8500				92.4000	
IFB1/2021/15		KE3000009545	24-Aug-20	11-Aug-21	3,735	18,000.00	Fixed	18.9000	16.8000	87.1005	81.9002	92.4000	70,000,000
IFB1/2021/11		KE3000009545	24-Aug-20	11-Aug-21	2,735	66,349.60	Fixed	18.9000	19.2000	86.7112	83.6738	83.6738	70,000,000
IFB1/2021/30		KE7000000245	26-Jan-21	26-Jan-27	4,706	55,955.37	Fixed	12.8975				105.3251	
IFB1/2021/30		KE7000000245	12-Apr-21	21-Mar-28	5,514	61,700.60	Fixed	12.8975				89.0168	
IFB1/2022/30		KE3000009327	19-Dec-22	19-Mar-29	5,841	138,767.14	Fixed	13.7425				86.2261	
IFB1/2022/15		KE3000009327	19-Dec-22	19-Mar-29	5,841	78,837.88	Fixed	13.7425				88.4404	
IFB1/2022/30		KE3000009327	27-Feb-22	26-Jan-41	6,155	98,377.08	Fixed	12.9650				85.2037	
IFB1/2022/15		KE3000009326	14-Nov-22	27-Oct-36	4,508	94,259.60	Fixed	13.5988				84.4211	
IFB1/2028/15		KE3000009325	05-Dec-22	27-Nov-28	1,748	88,425.38	Fixed	13.2150				99.8608	
IFB1/2027/15	(Re-opened)	KE3000009845	13-Mar-23	29-Feb-28	3,650	58,196.58	Fixed	14.3990	15.5500	100.0226	93.8498	92.6001	199,400,000
IFB1/2027/15		KE3000009570	10-Jun-22	10-Jun-30	2,308	213,291.48	Fixed	15.6373				97.4023	
IFB1/2028/15		KE3000009570	13-Nov-23	09-Nov-38	2,273	112,752.95	Fixed	17.6027	17.5000	135.7605	131.2038	132.1294	300,000,000
IFB1/2028/15		KE3000009570	13-Nov-23	09-Nov-38	2,273	112,752.95	Fixed	17.6027	17.3100	136.3401	131.7664	132.1294	195,400,000
REPOS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD1006/010		KE3000008023	15-Jun-21	11-Jun-27	1,062	21,459.23	Fixed	18.3854	18.3000	121.5378	108.0378	108.0261	15,000,000
FXD1006/010		KE3000008023	16-Jun-21	11-Jun-27	1,062	31,400.33	Fixed	18.3854	16.7800	105.0552	103.5375	105.0261	800,000
FXD1020/041	(Re-opened)	KE8000000890	17-Jul-20	13-Jul-28	1,608	68,496.90	Fixed	18.8443	17.9000	99.2309	97.8423	97.9014	1,000,000
FXD2018/010		KE3000009876	19-Aug-18	06-Aug-28	2,030	68,743.45	Fixed	11.5173	16.8500	75.6173	75.3537	78.7328	400,000
FXD2018/020		KE3000009855	30-Jul-18	05-Jul-38	5,235	88,106.60	Fixed	13.2000	15.7800	86.2750	86.6403	88.6024	50,000,000
IFB1/2018/30		KE3000009850	24-Oct-18	08-Oct-51	2,191	38,004.75	Fixed	12.0000	15.1600	82.2328	85.3438	85.0992	5,250,000
IFB1/2018/01		KE3000009150	19-Nov-18	25-Oct-38	5,387	36,707.30	Fixed	11.9800	15.7000	76.5000	76.2000	86.3181	2,000,000
IFB1/2021/15		KE7000000245	26-Jan-21	26-Jan-37	4,739	55,955.37	Fixed	12.2573	17.5010	77.1401	75.3376	105.3251	3,000,000
IFB1/2021/30		KE7000000245	26-Jan-21	26-Jan-37	4,739	55,955.37	Fixed	12.2573	17.0300	79.6325	78.0500	105.3251	40,000,000
IFB1/2021/15		KE7000000245	25-Jan-21	25-Jan-36	4,739	61,700.60	Fixed	12.2573	16.4000	82.0967	81.3132	105.3251	40,000,000
IFB1/2022/15		KE3000009327	19-Dec-22	19-Mar-29	5,841	61,700.60	Fixed	13.7425	17.5000	82.7015	78.3372	88.0168	1,000,000
IFB1/2022/15		KE7000000925	13-Mar-21	13-Mar-40	6,755	138,767.14	Fixed	12.9975	17.9000	82.6339	77.1745	86.0261	30,000,000
IFB1/2022/15		KE8000000222	15-Jun-22	27-May-36	5,561	78,837.88	Fixed	13.7425	18.5000	89.6809	78.2272	88.4404	1,000,000
IFB1/2022/15		KE8000000222	15-Jun-22	27-May-36	5,561	78,837.88	Fixed	13.7425	17.2000	89.9600	83.5142	88.4404	10,000,000
IFB1/2022/15		KE8000000222	15-Jun-22	27-May-36	5,561	78,837.88	Fixed	13.7425	18.6000	88.4906	86.0366	88.4404	10,000,000
IFB1/2022/15		KE7000000787	27-Feb-22	26-Jan-41	6,155	98,377.08	Fixed	12.9650	18.4275	81.0000	74.6006	85.2037	200,000
IFB1/2022/15		KE7000000787	27-Feb-22	26-Jan-41	6,155	98,377.08	Fixed	12.9650	17.7906	83.5336	77.1956	85.2037	3,000,000
IFB1/2022/15		KE7000000787	27-Feb-22	26-Jan-41	6,155	98,377.08	Fixed	12.9650	17.2707	85.0000	78.6006	85.2037	200,000
IFB1/2022/15		KE7000000787	27-Feb-22	26-Jan-41	6,155	98,377.08	Fixed	12.9650	14.0960	100.0000	93.8600	85.2037	5,300,000
FXD1022/015	(Re-opened)	KE8000000845	13-Mar-23	29-Feb-28	3,650	58,196.58	Fixed	14.3990	17.2700	91.9100	85.7470	92.6001	10,000,000
FXD1027/015		KE3000009570	10-Jun-22	10-Jun-30	2,308	213,291.48	Fixed	15.6373	16.9800	99.8409	96.3233	97.9023	17,000,000
FXD1027/015		KE3000009570	15-Jun-22	10-Jun-30	2,308	213,291.48	Fixed	15.6373	15.5700	110.9800	101.4108	97.9023	19,600,000
IFB1/2028/15		KE3000009570	13-Nov-23	09-Nov-38	2,273	112,752.95	Fixed	17.6027	16.5700	138.6272	134.0555	132.1294	1,000,000
IFB1/2028/15		KE3000009570	13-Nov-23	09-Nov-38	2,273	112,752.95	Fixed	17.6027	17.7400	135.0915	128.8298	132.1294	30,000,000
IFB1/2028/15		KE3000009570	13-Nov-23	09-Nov-38	2,273	112,752.95	Fixed	17.6027	17.6900	135.2633	128.7013	132.1294	30,000,000
IFB1/2028/15		KE3000009570	13-Nov-23	09-Nov-38	2,273	112,752.95	Fixed	17.6027	17.6100	136.7568	131.1001	132.1294	20,000,000
IFB1/2028/15		KE3000009570	13-Nov-23	09-Nov-38	2,273	112,752.95	Fixed	17.6027	16.5700	138.6272	134.0555	132.1294	1,000,000
IFB1/2028/15		KE3000009570	13-Nov-23	09-Nov-38	2,273	112,752.95	Fixed	17.6027	16.5300	138.7602	134.3375	132.1294	150,000
IFB1/2028/15		KE3000009570	13-Nov-23	09-Nov-38	2,273	112,752.95	Fixed	17.6027	16.6100	138.6306	134.2569	132.1294	1,150,000
IFB1/2028/15		KE3000009570	13-Nov-23	09-Nov-38	2,273	112,752.95	Fixed	17.6027	16.5000	138.8940	134.3023	132.1294	250,000
IFB1/2028/15		KE3000009570	13-Nov-23	09-Nov-38	2,273	112,752.95	Fixed	17.6027	16.4000	139.2413	134.6196	132.1294	20,000,000
IFB1/2028/15		KE3000009570	13-Nov-23	09-Nov-38	2,273	112,752.95	Fixed	17.6027	16.2300	139.7438	135.1021	132.1294	10,000,000
IFB1/2028/15		KE3000009570	13-Nov-23	09-Nov-38	2,273	112,752.95	Fixed	17.6027	16.2127	139.7933	135.2113	132.1294	1,000,000
IFB1/2028/15		KE3000009570	13-Nov-23	09-Nov-38	2,273	112,752.95	Fixed	17.6027	16.2148	139.7930	135.2113	132.1294	300,000
CORPORATE BONDS													
SEAL PROPLE MEDIUM TERM NOTE													
SPMS1.BD.06/08/15-06/08/18.B		KE3000003096	10-Aug-15	29-Feb-25	380	207.18	VARIABLE	T.B.91(+1.00%				96.0000	
SPMS1.BD.05/08/20-05/07/23.B		KE5000001102	10-Aug-15	26-Jul-28	1,622	1,036.80	VARIABLE	T.B.91(+1.00%				101.6187	
ACORN BRBN BOND MEDIUM TERM NOTE													
ACORN/T02		KE3000007050	06-Nov-19	06-Nov-24	268	1,866.80	FIXED	12.2500				106.1794	
FAMILY BANK MEDIUM TERM NOTE													
FAMILY/10		KE7000005950	26-Jul-21	16-Dec-26	1,038	3,999.00	FIXED	13.0000				106.0000	
FAMILY/10		KE7000005950	26-Jul-21	16-Dec-26	1,038	1.00	VARIABLE	182-Day T.Bill +350bps				-	
EAST AFRICAN BREWERIES DOMESTIC MEDIUM TERM NOTE													
EBL/MT/06		KE7000008840	26-Oct-21	26-Oct-26	986	11,000.00	FIXED	12.2500				106.1111	
SIDIAN MORTGAGE REFINANCE COMPANY MEDIUM TERM NOTE													
SMRC/T02		KE7000007760	24-Mar-22	23-Feb-29	1,636	1,600.00	FIXED	12.5000				-	

Turnover in Bonds	
Turnover -	Previous
2,012,796,000	3,982,400,000

Total Bonds	
Traded	Previous
68	77

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: Floating Rate Treasury Bond **MA**: 12-month/ 91 day rates Member Auctions **MTN**: Medium Term Note

FXT: Fixed Rate Treasury Bond **YTM**: yield to maturity **YTC**: Yield to next coupon exercise **CBK**: Central Bank of Kenya **IFB**: Infrastructure Bond S: Suspended

No warranty of any kind, implied, expressed or statutory is given in connection with the information.