nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

March 1, 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 FIXED/FLOATING RATE TREASURY BONDS ABOVE KES.50 MILLION												March 1, 2024
TWO YEAR BONDS												
FXD1202/2026	KE3000008100	21-Aug-23	19-Aug-25	535	50,604.40	Fixed	15.0721				99.2178	
THREE YEAR BONDS												
FXD1002/2024 (Re-opened)	KE3000009032	11-Jun-22	07-Jun-24	487	60,603.75	Fixed	11.7880				94.2708	
FXD1002/2027 (Re-opened)	KE3000009782	15-Mar-23	11-Mar-26	991	78,537.89	Fixed	12.2200				92.9123	
FXD2027/2026	KE3000008323	16-Jan-24	11-Jan-27	1,045	21,459.23	Fixed	18.3854				108.3391	
FIVE YEAR BONDS												
FXD2031/2026	KE3000007396	13-May-19	09-May-26	68	38,207.46	Fixed	10.8720				98.5062	
FXD2031/2026	KE3000009780	16-Dec-19	09-Dec-24	283	44,600.68	Fixed	11.4020				96.9019	
FXD1208/2026 (Re-opened)	KE3000008847	11-Mar-20	08-Mar-26	426	104,018.75	Fixed	11.9873				93.7408	
FXD1209/2026 (Re-opened)	KE3000008955	13-Nov-21	09-Nov-26	983	68,075.88	Fixed	11.2773				94.0988	
FXD1203/2026 (Re-opened)	KE3000009966	17-Jun-23	03-Jun-28	1,092	55,496.50	Fixed	16.8443				97.1092	
TEN YEAR BONDS												
FXD1918/2030 (Re-opened)	KE3000008329	29-Aug-18	17-Aug-28	899	74,400.75	Fixed	13.0395				94.2153	
FXD1027/2031	KE3000007321	31-Jul-17	19-Jul-27	1,125	68,915.46	Fixed	12.9950				98.3398	
FXD1818/2030	KE3000008762	27-Aug-18	14-Aug-28	1,007	46,594.80	Fixed	12.6860				92.4375	
FXD2018/2030 (Re-opened)	KE3000009210	17-Dec-18	04-Dec-28	1,139	57,000.00	Fixed	12.5000				95.0000	
FXD1919/2030	KE3000009663	28-Feb-19	12-Feb-29	1,808	87,524.89	Fixed	12.4380				95.9367	
FXD1920/2030	KE3000009817	15-Apr-19	22-Apr-29	1,858	68,725.38	Fixed	12.8000				92.1250	
FXD2019/2030	KE3000009875	28-Aug-19	28-Aug-29	1,984	98,743.49	Fixed	11.5173				79.7938	
FXD2021/2030	KE3000009965	29-Nov-19	29-Nov-29	2,092	88,972.95	Fixed	12.2600				93.0143	
FXD1022/2030	KE3000009430	10-May-22	05-May-32	3,455	68,704.38	Fixed	14.4493				92.9432	
FXD1026/2030	KE3000009422	17-Feb-23	21-Jan-33	3,338	12,866.65	Fixed	16.5013				97.4735	
FIFTEEN YEAR BONDS												
FXD2006/2035	KE4000003450	26-Oct-06	07-Oct-24	220	31,992.46	Fixed	12.3000				99.6130	
FXD2008/2035	KE4000005050	28-Mar-11	16-Mar-26	374	27,890.98	Fixed	13.2000				99.1537	
FXD2012/2035 (Re-opened)	KE3000007398	28-Apr-17	08-Dec-35	947	25,109.80	Fixed	9.0000				91.1591	
FXD1024/2035 (Re-opened)	KE3000008375	24-Sep-18	05-Sep-37	1,294	98,938.88	Fixed	11.0000				88.9802	
FXD1036/2035 (Re-opened)	KE4000003760	28-Feb-13	27-Feb-38	1,438	82,473.25	Fixed	11.2000				95.1001	
FXD2013/2035 (Re-opened)	KE4000003858	20-Apr-13	10-Apr-38	1,501	78,899.79	Fixed	12.0000				101.6398	
FXD1038/2035	KE3000008422	28-Mar-18	09-Mar-33	3,398	76,931.88	Fixed	12.6500				91.3367	
FXD1039/2035 (Re-opened)	KE3000009879	20-Oct-19	20-Oct-33	3,593	33,411.76	Fixed	12.7000				95.4120	
FXD2019/2035	KE3000009422	28-Jan-19	05-Jan-34	3,601	79,096.85	Fixed	12.8573				95.6680	
FXD2018/2035	KE4000001138	13-Mar-18	20-Apr-35	3,708	53,874.34	Fixed	12.7245				98.7000	
FXD2019/2035	KE4000001328	29-Jul-19	13-Jul-34	3,753	92,616.58	Fixed	12.3410				92.7616	
FXD2020/2035 (Re-opened)	KE4000003128	26-Feb-20	26-Feb-35	3,995	73,156.32	Fixed	12.7985				94.7225	
FXD1052/2035 (Re-opened)	KE7000009203	25-Apr-22	16-Apr-37	4,784	68,357.79	Fixed	13.5421				91.2399	
TWENTY YEAR BOND												
FXD1020/2040 (Re-opened)	KE3000007455	30-Jun-16	20-Jun-36	3,920	58,432.99	Fixed	13.7500				97.6411	
FXD1021/2040 (Re-opened)	KE3000007755	30-Mar-17	09-Mar-37	3,647	37,020.40	Fixed	12.0000				92.3177	
FXD1037/2040 (Re-opened)	KE4000003940	29-Nov-13	21-Nov-33	3,157	67,260.88	Fixed	12.0000				97.5003	
FXD1816/2040	KE3000008540	26-Sep-18	07-Sep-38	4,987	12,761.20	Fixed	10.0000				85.1749	
FXD1918/2040	KE3000009525	26-Mar-19	21-Mar-39	5,113	94,519.68	Fixed	12.2000				98.7991	
FXD1920/2040	KE3000009855	30-Jul-19	09-Jul-39	5,238	88,199.65	Fixed	13.2000				88.6024	
FXD2018/2040	KE3000008964	15-Apr-18	21-Mar-38	5,498	83,550.58	Fixed	12.8728				83.2971	
FXD2019/2040	KE7000009210	16-Aug-22	22-Jul-41	6,502	75,984.00	Fixed	13.4440				85.6009	
TWENTY FIVE YEAR BOND												
FXD1018/2050 (Re-opened)	KE4000003490	28-Jun-10	28-May-38	4,708	25,102.50	Fixed	11.2000				91.3604	
FXD1918/2051	KE4000004540	25-Jun-19	25-May-43	7,026	94,936.79	Fixed	13.4000				99.3124	
FXD2028/2050 (Re-opened)	KE7000003852	10-Mar-21	09-Apr-48	8,015	90,490.00	Fixed	13.9350				97.2658	
FXD1030/2054 (Re-opened)	KE3000005550	24-Oct-22	22-Sep-47	8,608	26,773.90	Fixed	14.1000				91.6802	
THIRTY YEAR BOND												
IGB 1/2013/30 (Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	6,173	28,148.75	Fixed	12.0000				98.8334	
INFRASTRUCTURE BONDS												
IFB1/2013/20	KE3000008150	30-Sep-13	13-Sep-26	983	16,060.21	Fixed	11.0000				96.6068	
IFB1/2014/21	KE4000001150	27-Oct-14	12-Oct-26	993	16,631.48	Fixed	11.0000				96.8000	
IFB1/2018/5	KE3000009150	14-Dec-18	02-Dec-24	276	6,006.50	Fixed	11.0000	16.9606	99.1222	98.4628	99.1525	100,000,000
IFB1/2018/5	KE3000009150	14-Dec-18	02-Dec-24	276	6,004.50	Fixed	11.0000	15.5000	99.5313	98.8417	99.1525	45,000,000
IFB1/2019/10	KE4000001850	26-Mar-19	05-Mar-27	1,037	33,496.98	Fixed	11.0000	17.0881	96.7033	96.1175	96.9357	234,286,000
IFB1/2019/10	KE3000009663	23-May-19	12-May-29	1,811	19,920.79	Fixed	12.0000				95.5204	
IFB1/2019/21	KE3000009853	30-Jul-19	30-Jul-40	5,173	38,004.75	Fixed	12.0000				91.3009	
IFB1/2021/20	KE3000007986	27-Dec-17	18-Dec-37	3,982	21,262.20	Fixed	12.0000				97.3394	
IFB1/2021/21	KE3000009980	27-Feb-17	12-Feb-38	1,606	11,402.95	Fixed	12.0000				99.6604	
IFB1/2018/20	KE3000008855	26-Jan-18	30-Jan-38	3,337	41,194.80	Fixed	12.0000				95.1130	
IFB1/2018/20	KE3000009359	19-Nov-18	25-Oct-38	3,351	36,787.35	Fixed	11.9000				88.3181	
IFB1/2018/20	KE3000009545	26-Oct-18	08-Oct-38	4,338	71,028.98	Fixed	11.7000				98.2751	
IFB1/2018/20	KE3000009760	20-Mar-19	22-Feb-39	7,297	16,625.65	Fixed	12.2000				95.1912	
IFB1/2020/5	KE3000008653	03-Jun-20	23-May-25	915	19,292.99	Fixed	10.2000				98.4959	
IFB1/2020/5	KE3000008653	19-Apr-20	02-Apr-25	1,858	118,460.46	Fixed	10.8500				92.5259	
IFB1/2021/11	KE3000009545	24-Aug-20	11-Aug-31	2,719	86,249.80	Fixed	10.9000	17.1000	81.4699	81.1408	80.9208	170,000,000
IFB1/2021/11	KE3000009545	24-Aug-20	11-Aug-31	2,719	86,249.80	Fixed	10.9000	16.8000	82.7561	82.4462	80.9208	170,000,000
IFB1/2021/20	KE7000003324	20-Jan-21	20-Jan-37	4,692	41,196.80	Fixed	12.2573				91.1428	
IFB1/2021/20	KE7000003340	12-Apr-21	21-Mar-38	5,498	41,196.80	Fixed	12.8573				91.1428	
IFB1/2021/21	KE7000009371	19-Mar-21	28-Aug-42	6,765	136,767.70	Fixed	12.7375				99.0851	
IFB1/2021/21	KE3000009332	15-Jun-22	21-May-40	5,925	79,637.88	Fixed	12.7420				98.8404	
IFB1/2022/10	KE3000009701	27-Feb-22	28-Jan-32	3,227	98,777.32	Fixed	12.9900				76.4342	
IFB1/2022/15	KE3000009529	24-Feb-22	20-Jan-37	4,717	94,258.68	Fixed	13.5380				95.7008	
IFB1/2022/15	KE3000009529	05-Dec-22	27-Nov-36	4,732	98,424.28	Fixed	13.5180				92.0097	
IFB1/2022/7.5 (Re-opened)	KE3000009545	13-Mar-23	20-Feb-45	3,604	68,106.50	Fixed	14.2890				93.9498	
IFB1/2023/7.5	KE3000009875	16-Jun-23	10-Jun-30	2,292	213,201.80	Fixed	15.6273				97.9023	
IFB1/2024/5.25	KE3000009875	13-Nov-23	09-May-28	2,207	112,752.95	Fixed	17.6027				101.8047	
IFB1/2024/5.25	KE3000009430	19-Feb-24	09-Aug-32	3,053	248,957.57	Fixed	18.4527	18.1609	101.6367	101.0788	105.5262	1,277,758,000
IFB1/2024/5.25	KE3000009430	19-Feb-24	09-Aug-32	3,053	248,957.57	Fixed	18.4527	18.0000	102.0450	101.4571	105.5262	717,000,000
IFB1/2024/5.25	KE3000009430	19-Feb-24	09-Aug-32	3,053	248,957.57	Fixed	18.4527	17.9500	102.7991	102.2412	105.5262	900,000,000
IFB1/2024/5.25	KE3000009430	19-Feb-24	09-Aug-32	3,053	248,957.57	Fixed	18.4527	17.9000	102.8935	102.3356	105.5262	450,000,000
IFB1/2024/5.25	KE3000009430	19-Feb-24	09-Aug-32	3,053	248,957.57	Fixed	18.4527	17.8500	102.9880	102.4301	105.5262	2,431,193,000
IFB1/2024/5.25	KE3000009430	19-Feb-24	09-Aug-32	3,053	248,957.57	Fixed	18.4527	17.7900	103.1773	102.6194	105.5262	589,000,000
BONDS SELL/BUY BACK TRANSACTIONS												
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BID OW KES.50 MILLION												
FXD2018/10/11	KE3000008877	19-Apr-18	02-Apr-28	1,808	69,725.38	Fixed	12.2000	19.0600	83.2559	78.4493	82.1293	2,700,000
FXD4/2019/15	KE3000009355	24-Nov-19	12-Nov-29	2,092	88,972.95	Fixed	12.2000	19.6600	80.9863	77.0402	83.0143	5,000,000
FXD1002/2024 (Re-opened)	KE3000009329	29-Apr-22	08-Jun-27	1,184	68,357.75	Fixed	13.9423	15.5000	96.3512	91.3379	91.2398	30,000,000
FXD1026/2030 (Re-opened)	KE4000003940	26-Nov-12	21-Nov-32	3,157	67,260.88	Fixed	12.0000	18.6000	75.3207	71.7587	97.5003	1,000,000
FXD1026/2030 (Re-opened)	KE4000003940	26-Nov-12	21-Nov-32	3,157	67,260.88	Fixed	12.0000	18.6000	75.3207	71.7587	97.5003	1,000,000
FXD1027/2031 (Re-opened)	KE7000009363	10-Mar-21	29-Apr-46	8,015	90,490.00	Fixed	13.9000	15.0000	91.8271	87.3008	97.2658	10,000,000
IFB1/2018/5	KE3000009150	14-Dec-18	02-Dec-24	276	6,004.50	Fixed	11.0000	13.5100	99.4962	98.8328	99.1525	30,000,000
IFB1/2019/10	KE3000009150	14-Dec-18	02-Dec-24	276	33,496.98	Fixed	11.0000	13.1500	99.8351	99.1711	96.9357	20,000,000
IFB1/2019/10	KE3000009150	14-Dec-18	02-Dec-24	276	6,004.50	Fixed	11.0000	12.5000	100.3741	99.7388	99.1525	5,000,000
IFB1/2019/10	KE4000001850	26-Mar-19	05-Mar-27	1,037	19,920.79	Fixed	11.0000	17.0881	96.7033	96.1175	96.9357	234,286,000
IFB1/2019/21	KE3000009853	30-Jul-19	30-Jul-40	5,173	38,004.75	Fixed	12.0000				91.3009	
IFB1/2021/20	KE3000007986	27-Dec-17	18-Dec-37	3,982	21,262.20	Fixed	12.0000				97.3394	
IFB1/2021/21	KE3000009980	27-Feb-17	12-Feb-38	1,606	11,402.95	Fixed	12.0000				99.6604	
IFB1/2018/20	KE3000008855	26-Jan-18	30-Jan-38	3,337	41,194.80	Fixed	12.0000				95.1130	
IFB1/2018/20	KE3000009359	19-Nov-18	25-Oct-38	3,351	36,787.35	Fixed	11.9000				88.3181	
IFB1/2018/20	KE3000009545	26-Oct-18	08-Oct-38	4,338	71,028.98	Fixed	11.7000				98.2751	
IFB1/2018/20	KE3000009760	20-Mar-19	22-Feb-39	7,297	16,625.65	Fixed	12.2000				95.1912	
IFB1/2020/5	KE3000008653	03-Jun-20	23-May-25	915	19,292.99	Fixed	10.2000				98.4959	
IFB1/2020/5	KE3000008653	19-Apr-20	02-Apr-25	1,858	118,460.46	Fixed	10.8500				92.5259	
IFB1/2021/11	KE3000009545	24-Aug-20	11-Aug-31	2,719	86,249.80	Fixed	10.9000	17.1000	81.4699	81.1408	80.9208	170,000,000
IFB1/2021/11	KE3000009545	24-Aug-20	11-Aug-31	2,719	86,249.80	Fixed	10.9000	16.8000	82.7561	82.4462	80.9208	170,000,000
IFB1/2021/20	KE7000003324	20-Jan-21	20-Jan-37	4,692	41,196.80	Fixed	12.2573				91.1428	
IFB1/2021/20	KE7000003340	12-Apr-21	21-Mar-38	5,498	41,196.80	Fixed	12.8573				91.1428	
IFB1/2021/21	KE7000009371	19-Mar-21	28-Aug-42	6,765	136,767.70	Fixed	12.7375				99.0851	
IFB1/2022/15	KE3000009332	15-Jun-22	21-May-40	5,925	79,637.88	Fixed	12.7420				98.8404	
IFB1/2022/10	KE3000009701	27-Feb-22	28-Jan-32	3,227	98,777.32	Fixed	12.9900				76.4342	
IFB1/2022/15	KE3000009529	24-Feb-22	20-Jan-37	4,717	94,258.68	Fixed	13.5380				95.7008	
IFB1/2022/15	KE3000009529	05-Dec-22	27-Nov-36	4,732	98,424.28	Fixed	13.5180				92.0097	
IFB1/2022/7.5 (Re-opened)	KE3000009545	13-Mar-23	20-Feb-45	3,604	68,106.50	Fixed	14.2890				93.9498	
IFB1/2023/7.5	KE3000009875	16-Jun-23	10-Jun-30	2,292	213,201.80	Fixed	15.6273				97.9023	
IFB1/2024/5.25	KE3000009875	13-Nov-23	09-May-28	2,207	112,752.95	Fixed	17.6027				101.8047	
IFB1/2024/5.25	KE3000009430	19-Feb-24	09-Aug-32	3,053	248,957.57	Fixed	18.4527	18.1609	101.6367	101.0788	105.5262	1,277,758,000
IFB1/2024/5.25	KE3000009430	19-Feb-24	09-Aug-32	3,053	248,957.57	Fixed	18.4527	18.0000	102.0450	101.4571	105.5262	717,000,000
IFB1/2024/5.25	KE3000009430	19-Feb-24	09-Aug-32	3,053	248,957.57	Fixed	18.4527	17.9500	102.7991	102.2412	105.5262	900,000,000
IFB1/2024/5.25	KE3000009430	19-Feb-24	09-Aug-32	3,053	248,957.57	Fixed	18.4527	17.9000	102.8935	102.3356	105.5262	450,000,000
IFB1/2024/5.25	KE3000009430	19-Feb-24	09-Aug-32	3,053	248,957.57	Fixed	18.4527	17.8500	102.9880	102.4301	105.5262	2,431,193,000
IFB1/2024/5.25	KE3000009430	19-Feb-24	09-Aug-32	3,053	248,957.57	Fixed	18.4527	17.7900	103.1773	102.6194	105.5262	589,000,000
CORPORATE BONDS												
SEAL PROPLE MEDIUM TERM NOTE												
SPM3.MD.0608.10.0545-15.05	KE3000003090	10-Aug-15	28-Feb-25	364	397.15	VARIABLE	T.B.91+1.35%				99.0000	
SPM3.MD.0308.05.0587-15.05	KE3000003102	10-Aug-15	30-Jul-28	1,608	1,030.30	VARIABLE	T.B.91+1.55%				101.0187	
ACORN GREEN BOND MEDIUM TERM NOTE												
ACRN.GB.0328.10.0	KE3000007350	09-Nov-18	29-Nov-24	252	1,860.80	FIXED	12.2500				105.7796	
FAMILY BANK MEDIUM TERM NOTE												
FAMB.T.FXD	KE7000005955	25-Jun-21	25-Dec-26	1,022	3,999.60	FIXED	13.0000				106.0000	
FAMB.T.FLT	KE7000009103	20-Jun-21	18-Dec-26	1,022	1.00	VARIABLE	182-Day T-Bill +350bps				-	
EAST AFRICAN BREWERIES DOMESTIC MEDIUM TERM NOTE												
EABL.DMT.FXD	KE7000008840	29-Oct-21	29-Oct-26	972	11,000.00	FIXED	12.2500				105.1111	
EQUITY BANK MORTGAGE REFINANCE COMPANY MEDIUM TERM NOTE												
EMRC.FXD	KE7000007760	04-Mar-22	23-Feb-29	1,623	1,400.00	FIXED	12.5000				-	

Corporate Bonds		Total Bonds	
Today	Previous	Today	Previous
7,233,000,000	8,577,738,784	157	178

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:

FRN: Floater Rate Treasury Bond **MTN:** 2 year to 30 year Medium Term Note **MTN:** Medium Term Note

FXD: Fixed Rate Treasury Bond **VTN:** (Fixed to maturity) **CTN:** Central Bank Note **CBK:** Central Bank of Kenya **IFB:** Infrastructure Bond **S:** Suspended

The contents of this fact sheet, detailed statements or statistics, or, answer in connection with the information.