nairobi securities exchange

Home Operating

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

March 18, 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 18, 2024
TWO YEAR BONDS													
FXD1202/024	(Re-opened)	KE5000001610	21-Nov-22	18-Feb-25	317	50,604.40	Fixed	15.5721				99.2178	
THREE YEAR BONDS													
FXD1003/021	(Re-opened)	KE5000000512	11-Nov-22	07-Dec-25	364	60,603.75	Fixed	11.7880				94.2706	
FXD1002/027		KE5000000702	15-Mar-23	11-Mar-26	783	78,537.89	Fixed	14.2200				90.9099	
FXD1004/027	(Re-opened)	KE5000000321	16-Jan-24	11-Jan-27	1,028	60,660.69	Fixed	18.3854				108.7357	
FIVE YEAR BONDS													
FXD2013/020		KE5000001386	13-Mar-18	09-Mar-25	68	38,307.46	Fixed	10.8720				98.5062	
FXD2012/015		KE5000000750	16-Dec-19	09-Dec-24	265	44,600.68	Fixed	11.4500				96.9019	
FXD1008/009	(Re-opened)	KE5000000847	11-May-20	06-May-25	412	104,018.75	Fixed	11.9873				94.0818	
FXD1007/009	(Re-opened)	KE5000000653	13-Nov-17	09-Nov-26	945	66,075.88	Fixed	11.2773				98.9398	
FXD1003/009	(Re-opened)	KE5000000996	17-Jun-22	13-Jun-28	1,574	55,496.50	Fixed	16.8443				97.1092	
TEN YEAR BONDS													
FXD1018/010	(Re-opened)	KE5000000329	29-Aug-18	17-Aug-28	881	74,400.75	Fixed	13.0386				94.4140	
FXD1017/01		KE5000000727	31-Jul-17	19-Jul-27	1,217	68,915.96	Fixed	12.9950				98.1033	
FXD1018/01		KE5000000792	27-Aug-18	14-Aug-28	1,808	46,284.80	Fixed	12.6860				92.4275	
FXD2018/01	(Re-opened)	KE5000000210	17-Dec-18	04-Dec-28	1,701	87,500.00	Fixed	12.5000				100.0000	
FXD2018/01		KE5000000803	28-Feb-19	12-Feb-29	1,791	87,500.00	Fixed	12.4380				99.9967	
FXD2018/01		KE5000000837	15-Apr-19	02-Apr-29	1,840	68,725.30	Fixed	12.8000				92.1250	
FXD2019/01		KE5000000875	19-Aug-19	06-Aug-29	1,968	68,743.49	Fixed	11.5173				79.7938	
FXD2019/01		KE5000000883	28-Nov-19	13-Nov-29	2,066	88,972.95	Fixed	12.2800				83.0143	
FXD1022/01		KE5000000435	10-May-22	01-May-32	2,907	68,704.38	Fixed	14.4493				84.7508	
FXD1020/029		KE5000000422	13-Feb-20	31-Jan-30	2,543	12,866.65	Fixed	16.5013				87.4735	
FIFTEEN YEAR BONDS													
FXD2006/01		KE4000003450	26-Oct-06	07-Oct-24	202	31,992.46	Fixed	10.0000				98.6130	
FXD2023/01		KE4000005050	26-Mar-11	16-Mar-25	362	27,900.98	Fixed	13.2000				99.1537	
FXD2023/01	(Re-opened)	KE5000001398	20-Apr-11	08-Dec-25	629	25,109.80	Fixed	8.0000				91.1591	
FXD2023/01	(Re-opened)	KE4000005875	24-Sep-12	05-Sep-27	1,205	98,600.68	Fixed	11.0000				92.3008	
FXD2013/030	(Re-opened)	KE5000000780	28-Feb-13	27-Feb-28	1,439	82,473.25	Fixed	11.2000	17.8000	83.6800	82.5074	81.1451	66,000,000
FXD2013/01	(Re-opened)	KE4000003850	20-Apr-13	10-Apr-28	1,483	78,899.79	Fixed	12.0000				101.6598	
FXD2018/01		KE5000000422	28-Mar-18	09-Mar-33	2,538	76,931.88	Fixed	12.6500				91.3367	
FXD2018/01	(Re-opened)	KE5000000679	20-Oct-18	20-Oct-33	2,685	33,411.76	Fixed	12.7000				95.4120	
FXD2019/01		KE5000000422	28-Jan-19	05-Jan-34	3,063	79,096.85	Fixed	12.8573				95.6680	
FXD2019/01		KE4000001138	13-May-19	20-Apr-34	3,698	52,000.00	Fixed	12.7245				98.7500	
FXD2019/01		KE5000001328	29-Jul-19	13-Jul-34	3,765	50,614.34	Fixed	12.3410				92.7016	
FXD2020/01	(Re-opened)	KE4000007128	26-Feb-20	09-Feb-35	3,915	73,150.30	Fixed	12.7985				94.7225	
FXD1052/01	(Re-opened)	KE7000000201	25-Apr-22	16-Apr-37	4,758	68,357.79	Fixed	13.9421				91.3399	
TWENTY YEAR BOND													
FXD1006/020	(Re-opened)	KE4000001401	30-Jan-08	20-Jan-28	1,539	58,432.89	Fixed	13.7500				98.4420	
FXD1007/020	(Re-opened)	KE5000000170	20-May-11	09-May-31	2,605	37,020.40	Fixed	10.0000				92.3177	
FXD1012/01		KE4000005840	20-Nov-12	21-Nov-32	2,923	67,266.88	Fixed	10.0000				79.8072	
FXD1016/020		KE5000000840	20-Sep-16	07-Sep-36	4,548	12,761.20	Fixed	10.0000				85.1766	
FXD1019/020		KE5000000525	26-Mar-19	21-Mar-39	5,095	94,919.69	Fixed	13.2000				88.7991	
FXD1019/020		KE5000000866	30-Jul-19	09-Jul-39	5,221	88,199.60	Fixed	13.2000				88.6024	
FXD1020/020		KE5000000964	15-Apr-19	21-Mar-39	5,493	83,950.90	Fixed	12.8728				83.2971	
FXD1021/020		KE7000000210	16-Aug-21	22-Jul-41	6,534	75,984.00	Fixed	13.6440				85.8009	
TWENTY FIVE YEAR BOND													
FXD1013/025	(Re-opened)	KE4000001689	28-Jun-13	28-May-38	4,997	25,102.50	Fixed	11.2000				72.4741	
FXD1018/025		KE5000000540	20-Jun-18	20-May-43	7,008	94,936.79	Fixed	13.4000				95.5124	
FXD1021/025	(Re-opened)	KE7000001882	13-May-21	09-Apr-46	8,096	90,490.95	Fixed	13.9393				97.3858	
FXD1022/025		KE5000001050	24-Oct-22	23-Sep-47	8,508	26,773.90	Fixed	14.1000				91.6802	
THIRTY YEAR BOND													
EGB 1/2011/030	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	6,152	28,146.75	Fixed	12.0000				98.8334	
INFRASTRUCTURE BONDS													
IFB1/2013/03		KE3000008130	30-Sep-13	15-Dec-26	848	16,060.21	Fixed	11.0000				98.6008	
IFB1/2014/12		KE4000001100	27-Oct-14	12-Oct-29	937	16,631.48	Fixed	11.0000				98.8000	
IFB1/2015/03		KE3000004100	04-Dec-15	03-Dec-29	958	6,936.50	Fixed	11.0000				98.9417	
IFB1/2015/12		KE4000001800	30-Mar-15	16-Mar-27	1,037	32,490.55	Fixed	11.0000				98.2000	
IFB1/2016/06		KE3000004854	23-May-16	22-May-26	418	18,605.79	Fixed	12.0000				99.3384	
IFB1/2016/12		KE4000006700	29-Dec-16	29-Dec-31	2,747	30,004.78	Fixed	12.0000				91.3000	
IFB1/2017/03		KE3000007560	03-Mar-17	18-Mar-26	730	21,982.29	Fixed	12.0000				97.5384	
IFB1/2017/09		KE3000008860	27-Feb-17	13-Feb-28	1,791	11,452.80	Fixed	12.0000				98.6004	
IFB1/2018/01		KE3000009850	29-Jan-18	30-Jan-33	5,213	41,184.80	Fixed	12.0000				81.5329	
IFB1/2018/09		KE3000009100	19-Nov-18	26-Oct-38	5,333	36,797.28	Fixed	11.9000				89.0012	
IFB1/2019/01		KE3000009840	28-Oct-19	08-Oct-39	4,022	71,029.55	Fixed	11.7000				74.0908	
IFB1/2020/01		KE3000010750	22-Feb-20	22-Feb-44	7,279	18,839.68	Fixed	12.2000				98.1913	
IFB2/2006/		KE8000008850	03-Jun-06	20-May-26	797	10,252.50	Fixed	10.2000				98.9564	
IFB1/2009/01		KE3000004240	10-Apr-20	02-Apr-29	1,840	118,490.48	Fixed	10.8500				92.9258	
IFB1/2011/01		KE3000009840	20-Aug-20	11-Aug-31	2,701	80,249.80	Fixed	10.9000				91.3679	
IFB1/2021/01		KE7000003124	20-Jan-21	20-Jan-37	4,673	88,988.38	Fixed	12.2273				77.4214	
IFB1/2021/06		KE7000003840	12-Apr-21	21-Mar-38	5,480	81,769.80	Fixed	12.8973				81.1408	
IFB1/2021/12		KE7000005327	13-Dec-21	28-Aug-42	6,735	108,161.16	Fixed	12.7273				78.4225	
IFB1/2022/01		KE3000002322	15-Jun-22	21-May-40	5,907	79,837.90	Fixed	13.7420				79.0000	
IFB1/2022/06		KE7000006777	21-Feb-22	28-Jan-41	6,158	98,377.32	Fixed	12.9900				91.1580	
IFB1/2022/14		KE3000005210	14-Nov-22	21-Oct-38	4,605	16,256.60	Fixed	13.5000				95.7008	
IFB1/2023/06		KE8000006500	03-Dec-23	27-Nov-43	7,114	58,424.32	Fixed	14.3136				92.0087	
IFB1/2023/09	(Re-opened)	KE8000006500	03-Dec-23	27-Nov-43	7,114	68,156.50	Fixed	14.3136				93.6408	
IFB1/2023/15		KE3000005870	16-Jun-23	30-Jun-36	5,074	213,201.46	Fixed	15.8373				87.7979	
IFB1/2024/01		KE8000006210	13-Nov-23	09-May-39	5,338	112,752.98	Fixed	17.6027				103.2001	
IFB1/2024/01		KE3000006430	19-Feb-24	09-Aug-32	3,055	248,957.57	Fixed	18.4507	18.9000	99.8413	98.3707	105.4244	700,000,000
IFB1/2024/01		KE3000006430	19-Feb-24	09-Aug-32	3,055	248,957.57	Fixed	18.4507	17.0000	106.6127	105.2179	105.4244	300,000,000
IFB1/2024/01		KE3000006430	19-Feb-24	09-Aug-32	3,055	248,957.57	Fixed	18.4507	17.8000	106.9432	105.4729	105.4244	302,000,000
IFB1/2024/01		KE3000006430	19-Feb-24	09-Aug-32	3,055	248,957.57	Fixed	18.4507	18.9700	107.5418	105.0179	105.4244	300,000,000
IFB1/2024/01		KE3000006430	19-Feb-24	09-Aug-32	3,055	248,957.57	Fixed	18.4507	18.8999	107.4977	106.0399	105.4244	300,000,000
IFB1/2024/01		KE3000006430	19-Feb-24	09-Aug-32	3,055	248,957.57	Fixed	18.4507	19.8000	107.7341	106.2403	105.4244	400,758,000
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD1006/010	(Re-opened)	KE5000000233	10-Jan-06	11-Jan-27	1,038	65,600.00	Fixed	18.3894	16.7000	106.7133	103.4799	105.7357	5,250,000
FXD1018/015		KE5000000803	25-Feb-19	12-Feb-29	1,791	67,500.88	Fixed	12.4380	19.8600	99.6013	79.9401	99.9090*	6,250,000
FXD2021/005	(Re-opened)	KE5000007215	28-Feb-05	09-Feb-26	3,073	73,150.30	Fixed	12.7985	17.4300	79.4032	77.4468	94.7225	6,000,000
FXD2021/005	(Re-opened)	KE5000007215	28-Feb-05	09-Feb-26	3,073	78,166.30	Fixed	12.7985	13.9077	100.6009	98.9607	94.7225	106,000
FXD1018/020		KE5000000525	26-Mar-18	21-Mar-38	5,095	94,915.60	Fixed	13.2000	17.8000	79.6000	78.5032	95.7991	7,500,000
FXD2018/020		KE5000000855	30-Jul-18	05-Jul-38	5,221	88,199.60	Fixed	13.2000	19.9000	66.3000	65.2000	88.6024	2,000,000
IFB1/2013/01		KE3000008130	30-Sep-13	15-Dec-26	848	16,060.21	Fixed	11.0000	13.9000	99.2138	98.1597	98.6008	2,905,012
IFB1/2018/09		KE3000009840	26-Oct-18	08-Oct-38	4,020	71,029.55	Fixed	11.7000	16.4000	83.6000	78.9005	74.0908	4,759,000
IFB1/2019/06		KE3000009840	15-Apr-20	02-Apr-39	1,840	118,490.48	Fixed	11.7000	12.9000	109.6700	98.8164	92.9258	1,000,000
IFB1/2020/11		KE3000010750	22-Feb-20	22-Feb-44	7,279	88,249.80	Fixed	12.8500	17.9000	85.1223	79.2549	81.3679	6,159,000
IFB1/2021/06		KE7000003840	12-Apr-21	21-Mar-38	5,480	81,769.80	Fixed	12.8973	19.0000	87.7643	86.8009	81.3679	300,000
IFB1/2021/06		KE7000003840	12-Apr-21	21-Mar-38	5,480	81,769.80	Fixed	12.8973	18.1800	91.6768	76.0350	81.1408	400,000
IFB1/2021/12		KE7000005327	13-Dec-21	28-Aug-42	6,735	108,161.16	Fixed	12.7273	19.7700	74.6708	74.3088	73.0726	100,000
IFB1/2021/12		KE7000005327	13-Dec-21	28-Aug-42	6,735	108,161.16	Fixed	12.7273	17.9101	77.5401	77.2882	73.0726	11,100,000
IFB1/2021/12		KE7000005327	13-Dec-21	28-Aug-42	6,735	108,161.16	Fixed	12.7273	17.7000	78.1797	77.8988	73.0726	1,100,000
IFB1/2022/01		KE3000002322	15-Jun-22	21-May-40	5,907	79,837.90	Fixed	13.7420	17.0000	88.1392	84.3997	96.4459	800,000
IFB1/2022/06		KE7000006777	21-Feb-22	28-Jan-41	6,158	98,377.32	Fixed	12.9900	13.1300	100.0000	98.9471	91.1580	200,000
IFB1/2023/11	(Re-opened)	KE5000000540	13-Mar-23	20-Feb-40	5,615	88,196.60	Fixed	14.2000	16.7800	82.2908	81.0163	93.8498	1,000,000
IFB1/2023/11	(Re-opened)	KE5000000540	13-Mar-23	20-Feb-40	5,615	88,196.60	Fixed	14.2000	15.8000	91.6607	91.0457	93.8498	2,000,000
IFB1/2023/11	(Re-opened)	KE5000000540	13-Mar-23	20-Feb-40	5,615	88,196.60	Fixed	14.2000	15.1000	96.6160	96.3517	93.8498	100,000
IFB1/2023/11	(Re-opened)	KE5000000540	13-Mar-23	20-Feb-40	5,615	88,196.60	Fixed	14.2000	14.6000	98.8000	97.8458	93.8498	500,000
IFB1/2023/15		KE3000005870	16-Jun-23	30-Jun-36	5,074	213,201.46	Fixed	15.8373	17.0000	98.0000	97.0000	87.7979	500,000
IFB1/2023/15		KE3000005870	16-Jun-23	30-Jun-36	5,074	213,201.46	Fixed	15.8373	16.6000	98.4000	96.4492	87.7979	5,000,000
IFB1/2024/01		KE8000006210	13-Nov-23	09-May-39	5,338	112,752.98	Fixed	17.6027	13.5300	112.9276	108.3739	103.2001	3,500,000
IFB1/2024/01		KE3000006430	19-Feb-24	09-Aug-32	3,055	248,957.57	Fixed	18.4507	18.6892	99.9893	98.4942	105.4244	1,000,000
IFB1/2024/01		KE3000006430	19-Feb-24	09-Aug-32	3,055	248,957.57	Fixed	18.4507	18.6333	100.0000	98.5350	105.4244	10,000,000
IFB1/2024/01		KE3000006430	19-Feb-24	09-Aug-32	3,055	248,957.57	Fixed	18.4507	18.9500	107.1408	105.6008	105.4244	1,000,000
IFB1/2024/01		KE3000006430	19-Feb-24	09-Aug-32	3,055	248,957.57	Fixed	18.4507	19.6300	107.2197	106.7488	105.4244	4,758,000
IFB1/2024/01		KE3000006430	19-Feb-24	09-Aug-32	3,055	248,957.57	Fixed	18.4507	18.8879	107.3804	105.6142	105.4244	4,000,000
IFB1/2024/01		KE3000006430	19-Feb-24	09-Aug-32	3,055	248,957.57	Fixed	18.4507	19.8608	107.4601	106.9099	105.4244	200,000
IFB1/2024/01		KE3000006430	19-Feb-24	09-Aug-32	3,055	248,957.57	Fixed	18.4507	19.5000	108.6109	107.1401	105.4244	31,758,000
IFB1/2024/01		KE3000006430	19-Feb-24	09-Aug-32	3,055	248,957.57	Fixed	18.4507	19.6408	108.7601	107.2823	105.4244	100,000
IFB1/2024/01		KE3000006430	19-Feb-24	09-Aug-32	3,055	248,957.57	Fixed	18.4507	19.3000	108.9427	107.4719	105.4244	500,000
IFB1/2024/01		KE3000006430	19-Feb-24	09-Aug-32	3,055	248,957.57	Fixed	18.4507	19.5000	108.9427	107.4212	105.4244	50,000
IFB1/2024/01		KE3000006430	19-Feb-24	09-Aug-32	3,055	248,957.57	Fixed	18.4507	19.3000	108.9427	107.4719	105.4244	400,000
IFB1/2024/01		KE3000006430	19-Feb-24	09-Aug-32	3,055	248,957.57	Fixed	18.4507	19.4000	109.3405	107.8107	105.4244	5,000,000
IFB1/2024/01		KE3000006430	19-Feb-24	09-Aug-32	3,055	248,957.57	Fixed	18.4507	19.3600	109.4312	107.9604	105.4244	4,000,000
IFB1/2024/01		KE3000006430	19-Feb-24	09-Aug-32	3,055	248,957.57	Fixed	18.4507	19.2000	109.5000	108.0000	105.4244	1,000,000
IFB1/2024/01		KE3000006430	19-Feb-24	09-Aug-32	3,055	248,957.57	Fixed	18.4507	19.3000	110.5000	108.9700	105.4244	2,000,000
IFB1/2024/01		KE3000006430	19-Feb-24	09-Aug-32	3,055	248,957.57	Fixed	18.4507	19.1400	110.4100	108.9475	105.4244	2,000,000
IFB1/2024/01		KE3000006430	19-Feb-24	09-Aug-32	3,055	248,957.57	Fixed	18.4507	19.0900	110.6973	109.1900	105.4244	50,000,000
IFB1/2024/01		KE3000006430	19-Feb-24	09-Aug-32	3,055	248,957.57	Fixed	18.4507	19.0200	110.9110	109.4460	105.4244	3,000,000
IFB1/2024/01		KE3000006430	19-Feb-24	09-Aug-32	3,055	248,957.57	Fixed	18.4507	19.0112	110.9537	109.4829	105.4244	3,300,000
CORPORATE BONDS													
SEAL PROPLE MEDIUM TERM NOTE													
SPM3.MD.06/08/18-06/08/19.05		KE5000002090	13-Aug-15	28-Feb-25	346	297.10	VARIABLE	T.B.91+1.00%				99.0000	
SPM3.MD.06/08/18-06/07.13.05		KE5000001932	13-Aug-15	30-Jul-28	1,588	1,000.00	VARIABLE	T.B.91+1.00%				101.0132*	
ACORN GREEN BOND MEDIUM TERM NOTE													
ACORN.FXD		KE6000007050	28-Nov-19	28-Nov-24	254	1,800.80	FIXED	12.2000				108.1794	
FAMILY BANK MEDIUM TERM NOTE													
FAMILY.FXD		KE7000006995	26-Jun-21	19-Dec-26	1,004	3,999.60	FIXED	13.0000				106.0000	
FAMILY.FLT		KE7000006101	20-Jun-21	19-Dec-26	1,004	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	12.2800				100.1111	
SIDIAN MORTGAGE REFINANCE COMPANY MEDIUM TERM NOTE													
SMRC.FXD		KE7000007760	04-Mar-22	23-Feb-29	1,802	1,400.00	FIXED	12.5000				-	

Turnover in Bonds	
Today	Previous
3,345,870,012	**7,940,000,000**

Total Bonds	
Today	Previous
99	**132**

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:

FXD: Fixed Rate Treasury Bond **MTn**: 12 months Tbills rate **CBR**: Central Bank of Kenya **Indicative Bond** **S**: Suspended

MT: Medium Term Notes

EXT: Fixed Rate Treasury Bond **YTM**: yield to maturity **YTC**: Yield to next coupon reset date **IFB**: Infrastructure Bond

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