nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

May 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 (%)	Total Value Traded (kshs)
GOVERNMENT CAPITAL FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION													May 13, 2024
TWO YEAR BONDS													
FXD1/2022/02	(Re-opened)	KE8000000181	21-Aug-23	18-Aug-25	462	85,900.80	Fixed	10.9713	10.6500	104.1661	103.2714	103.0514	500,000,000
THREE YEAR BONDS													
FXD1/2022/01	(Re-opened)	KE7000000212	11-Apr-22	7-Apr-25	328	68,605.75	Fixed	11.7480				94.2758	
FXD2/2022/03	(Re-opened)	KE8000000782	15-Mar-23	11-Mar-26	728	76,537.85	Fixed	13.2200				95.0362	
FXD2/2021/02	(Re-opened)	KE8000000231	10-Jun-20	11-Jun-27	973	68,660.68	Fixed	16.3854				103.2298	
FIVE YEAR BONDS													
FXD2/2019/05		KE0000000786	16-Dec-19	9-Dec-24	210	44,630.50	Fixed	11.4922				95.9919	
FXD1/2023/01	(Re-opened)	KE8000000541	11-May-22	5-May-25	357	104,515.75	Fixed	11.8013	10.8500	95.9133	95.6669	95.5043	500,000,000
FXD2/2019/10	(Re-opened)	KE7000000855	15-Nov-21	9-Nov-26	910	68,575.85	Fixed	11.2733				87.8249	
FXD1/2022/05	(Re-opened)	KE8000000996	17-Jul-23	13-Jul-28	1,518	137,215.57	Fixed	14.9493	17.4600	103.6242	98.3175	98.6809	220,000,000
TEN YEAR BONDS													
FXD2/2016/10	(Re-opened)	KE3000008320	29-Aug-16	17-Aug-26	826	76,496.79	Fixed	13.5350				97.1997	
FXD1/2017/10		KE8000007327	31-Jul-17	19-Jul-27	1,192	65,976.35	Fixed	12.8660				87.2313	
FXD1/2018/10	(Re-opened)	KE8000008762	27-Aug-18	14-Aug-28	1,504	25,190.80	Fixed	12.6860				87.6779	
FXD2/2018/10	(Re-opened)	KE8000008210	17-Dec-18	6-Dec-28	1,666	63,820.20	Fixed	12.9320				81.0532	
FXD1/2019/05		KE3000009853	25-Feb-19	22-Feb-29	1,736	67,024.88	Fixed	12.4260				85.6463	
FXD2/2019/05		KE3000009870	15-Apr-19	2-Apr-29	1,781	65,725.38	Fixed	12.5110				82.1200	
FXD1/2019/10		KE8000009672	15-Aug-19	8-Aug-29	1,904	68,743.45	Fixed	12.8750				79.7028	
FXD2/2019/10		KE8000009855	29-Nov-19	12-Nov-29	2,008	69,972.85	Fixed	12.2950				85.3049	
FXD1/2020/10		KE7000009426	16-Mar-20	3-Mar-30	2,312	68,705.35	Fixed	13.4950				84.7028	
FXD1/2022/10		KE8000000542	13-Feb-23	21-Jan-33	3,155	12,866.65	Fixed	14.1513				87.4135	
FXD1/2023/10	(Re-opened)	KE8000006647	29-Mar-23	13-Mar-34	3,591	27,769.61	Fixed	14.8000	16.3800	100.2395	98.6968	98.6367	500,000,000
FXD1/2024/10	(Re-opened)	KE8000006547	23-Mar-24	13-Mar-34	3,591	27,769.61	Fixed	14.8000	19.2700	100.7878	98.6367	98.6367	290,000,000
FIFTEEN YEAR BONDS													
FXD2/2006/15		KE4000003406	26-Oct-06	7-Oct-24	147	31,952.45	Fixed	12.8000				96.5068	
FXD1/2012/15		KE4000005580	29-Mar-12	10-Mar-25	281	27,893.86	Fixed	13.2000				98.1628	
FXD2/2008/15	(Re-opened)	KE2000001559	25-Nov-11	6-Dec-25	574	25,190.80	Fixed	9.5000				88.9858	
FXD1/2013/15		KE4000006875	24-Sep-12	8-Sep-27	1,211	86,939.80	Fixed	11.8000				84.9055	
FXD2/2013/15	(Re-opened)	KE4000006750	25-Feb-13	7-Feb-28	1,365	80,470.26	Fixed	11.2500				86.2485	
FXD1/2014/15	(Re-opened)	KE4000007958	29-Jun-13	13-Jun-28	1,428	79,209.70	Fixed	12.0000				84.5097	
FXD1/2015/15		KE2000004642	20-Mar-15	9-Mar-30	3,283	12,411.75	Fixed	12.8000				85.4125	
FXD2/2015/15	(Re-opened)	KE8000008875	22-Oct-18	3-Oct-33	3,430	12,411.75	Fixed	12.7500				85.4125	
FXD1/2016/15		KE8000009953	26-Jan-19	3-Jan-34	3,538	79,098.85	Fixed	12.8570				84.8796	
FXD2/2016/15		KE0000001134	13-May-19	24-Apr-34	3,653	81,644.79	Fixed	12.7340				84.6036	
FXD3/2016/15		KE8000007138	26-Jun-20	17-Jun-35	4,110	53,910.80	Fixed	12.3400				82.7618	
FXD1/2021/15	(Re-opened)	KE0000001215	23-Feb-23	3-Feb-38	5,037	73,156.85	Fixed	13.7500				83.6818	
FXD2/2021/15	(Re-opened)	KE7000009525	25-Nov-21	5-Nov-36	4,411	68,357.75	Fixed	13.9410				91.1279	
TWENTY YEAR BOND													
FXD1/2006/20	(Re-opened)	KE1000001493	30-Jun-06	5-Jun-26	1,484	66,432.98	Fixed	13.7000				86.7663	
FXD1/2021/20	(Re-opened)	KE2000002175	30-May-11	5-May-31	2,548	37,020.40	Fixed	13.6000				77.3001	
FXD1/2012/20		KE4000005945	29-Nov-12	1-Nov-32	3,165	87,269.85	Fixed	12.8000				83.2948	
FXD2/2012/20		KE4000005945	26-Sep-13	1-Sep-33	4,456	12,761.20	Fixed	14.0000				86.1799	
FXD1/2014/20		KE8000006335	26-Mar-18	1-Mar-38	5,043	94,515.60	Fixed	13.2000				85.7001	
FXD2/2014/20		KE8000006855	30-Jul-18	5-Jul-38	5,158	88,190.65	Fixed	13.2000				85.1122	
FXD1/2018/20		KE3000009984	15-Jan-19	21-Mar-38	5,428	83,370.85	Fixed	12.8730				83.2571	
FXD1/2021/20		KE7000009215	19-Aug-21	20-Jul-41	6,278	78,986.85	Fixed	13.4440				87.4113	
TWENTY FIVE YEAR BOND													
FXD2/2012/25	(Re-opened)	KE4000003860	26-Jun-13	20-May-36	4,002	26,192.30	Fixed	11.2500				72.4191	
FXD1/2018/25		KE8000008845	20-Jun-18	20-May-43	6,901	94,320.70	Fixed	13.4500				86.5055	
FXD1/2021/25	(Re-opened)	KE7000003852	10-May-21	3-Mar-46	8,000	56,885.70	Fixed	13.9300				86.8153	
FXD1/2022/25	(Re-opened)	KE8000005950	24-Oct-22	23-Sep-47	8,533	20,773.95	Fixed	14.1990				90.6036	
THIRTY YEAR BOND													
IGB 1/01/31/28	(Re-opened)	KE2000002135	29-Feb-11	21-Jan-41	6,097	28,144.79	Fixed	12.6000				98.8334	
INFRASTRUCTURE BONDS													
IFB1/2012/03		KE8000004150	13-Dec-13	13-Dec-25	485	18,000.21	Fixed	11.0000				94.9655	
IFB1/2014/21		KE4000007150	27-Oct-14	12-Oct-26	882	18,637.48	Fixed	11.8000				95.6699	
IFB1/2018/04		KE8000009355	14-Dec-18	2-Dec-26	293	8,500.50	Fixed	11.0000				98.8417	
IFB1/2015/21		KE4000007853	26-Mar-15	10-Mar-27	1,037	33,496.55	Fixed	11.6000				89.9453	
IFB1/2018/05		KE8000009854	23-May-19	13-May-28	364	19,920.79	Fixed	12.5000				98.9163	
IFB1/2016/01		KE3000009869	24-Oct-16	8-Oct-31	2,702	38,004.70	Fixed	12.8000				91.3008	
IFB1/2017/14		KE3000007980	27-Nov-17	19-Nov-24	188	21,262.28	Fixed	12.5000				97.3389	
IFB1/2017/01		KE3000008860	27-Feb-17	12-Feb-28	1,738	11,402.95	Fixed	12.8000				98.6904	
IFB1/2018/01		KE3000008850	20-Jan-18	10-Jan-33	3,104	41,190.46	Fixed	12.5000				84.7111	
IFB1/2018/20		KE3000009355	19-Nov-18	26-Oct-38	5,278	36,797.20	Fixed	11.8800				91.5219	
IFB1/2018/05		KE3000009543	26-Oct-18	8-Oct-38	4,505	71,008.95	Fixed	11.7500				88.9700	
IFB1/2019/03		KE3000009760	28-Mar-19	22-Feb-43	7,335	16,000.80	Fixed	12.2000				98.5313	
IFB1/2020/05		KE3000009853	3-Jun-20	25-May-25	742	12,000.00	Fixed	13.2000				99.0000	
IFB1/2020/01		KE3000009630	15-Jan-20	2-Jan-28	1,598	118,450.40	Fixed	13.8000				95.3323	
IFB1/2021/01		KE3000009545	24-Aug-20	11-Aug-27	1,046	88,349.60	Fixed	13.9000				83.7451	
IFB1/2021/15		KE7000009345	20-Jul-21	1-Jul-36	4,420	65,956.38	Fixed	12.8000				97.1378	
IFB1/2021/21		KE7000009345	20-Jul-21	21-Jan-38	5,428	81,769.60	Fixed	12.8773				99.6868	
IFB1/2021/11		KE7000009327	13-Dec-21	29-Nov-42	6,471	138,742.85	Fixed	12.7273				98.8782	
IFB1/2022/01		KE8000002322	13-Jun-22	25-Mar-40	5,852	79,627.55	Fixed	13.7420				98.4404	
IFB1/2022/07		KE7000009777	21-Feb-22	28-Jan-41	6,104	98,577.98	Fixed	12.8000	13.3900	101.8398	98.0379	97.4778	90,000,000
IFB1/2022/01		KE8000006319	14-Nov-22	27-Oct-38	4,550	94,258.65	Fixed	13.6380				98.6914	
IFB1/2022/15		KE8000006325	5-Dec-22	27-Nov-38	4,568	38,434.35	Fixed	13.2100				95.6702	
IFB1/2023/17A	(Re-opened)	KE8000005940	13-Mar-23	25-Feb-43	5,761	88,196.80	Fixed	14.3990				105.7133	
IFB1/2023/18		KE8000006870	19-Jun-23	30-Jun-38	5,219	115,000.00	Fixed	15.8310	12.8500	110.3641	109.9664	110.1133	295,000,000
IFB1/2023/15		KE8000006210	13-Nov-23	9-May-30	2,186	112,152.95	Fixed	17.9327				113.4537	
IFB2/2023/15		KE8000006420	29-Feb-24	8-Aug-32	3,013	248,957.57	Fixed	16.4607	16.8600	110.1981	109.9379	109.9029	120,000,000
IFB3/2023/15		KE8000006420	29-Feb-24	8-Feb-38	5,013	248,957.57	Fixed	16.4607	16.8600	110.3944	109.1342	109.9029	120,000,000
BONDS SELL/BUY BACK TRANSACTIONS													
FXD1/2015/05		KE3000009951	24-Oct-19	5-Oct-24	134	38,000.70	Fixed	11.0000	13.9000	98.5099	97.8038	97.3028	179,000,000
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION													
FXD1/2022/02	(Re-opened)	KE8000000181	21-Aug-23	18-Aug-25	462	85,900.80	Fixed	10.9713	10.8000	104.2437	103.3270	103.0514	100,000
FXD1/2022/02	(Re-opened)	KE8000000181	21-Aug-23	18-Aug-25	462	85,900.80	Fixed	10.9713	10.9000	104.2849	103.4383	103.0514	2,000,000
FXD1/2022/02	(Re-opened)	KE8000000181	21-Aug-23	18-Aug-25	462	85,900.80	Fixed	10.9713	15.4000	105.4504	101.3027	103.0514	250,000
FXD2/2021/02	(Re-opened)	KE8000000231	10-Jun-20	11-Jun-27	973	68,660.68	Fixed	16.3854	15.4400	112.7809	106.1803	103.2298	3,600,000
FXD2/2021/02	(Re-opened)	KE8000000231	10-Jun-20	11-Jun-27	973	68,660.68	Fixed	16.3854	15.3300	112.4323	106.4345	103.2298	2,400,000
FXD1/2019/01		KE3000009661	25-Feb-19	12-Feb-26	1,136	67,024.88	Fixed	12.4380	16.0700	91.6203	88.1930	85.6463	5,000,000
FXD2/2019/01		KE3000009853	25-Feb-19	12-Feb-29	1,736	67,024.88	Fixed	12.4380	13.9800	97.2602	89.4229	85.6463	2,300,000
FXD1/2021/01		KE3000009130	30-Sep-13	15-Sep-25	480	18,000.21	Fixed	11.0000	12.9400	99.4407	97.7534	94.9655	7,700,000
FXD1/2019/03		KE3000009854	23-May-19	13-May-25	364	19,920.79	Fixed	12.5000	15.0000	96.9790	94.8700	98.9163	10,000,000
FXD1/2018/01		KE3000009850	20-Jan-18	10-Jan-33	3,104	41,190.46	Fixed	12.5000	17.9622	85.1996	81.3096	84.7111	200,000
FXD1/2018/05		KE3000009355	26-Jan-18	10-Jan-33	3,104	41,190.46	Fixed	12.5000	14.9800	93.9158	90.0098	84.7111	10,000,000
FXD1/2019/01		KE3000009543	26-Oct-18	8-Oct-38	4,505	71,008.95	Fixed	11.7500	14.1500	94.1020	90.2100	88.9700	5,000,000
IFB1/2020/05		KE3000009630	15-Jan-20	2-Jan-28	1,598	118,450.40	Fixed	13.8000	14.7000	96.5120	92.0960	95.3323	1,000,000
IFB1/2021/11		KE3000009545	24-Aug-20	11-Aug-27	1,046	88,349.60	Fixed	13.9000	17.8500	92.8000	90.1177	83.7451	10,000,000
IFB1/2021/15		KE3000009354	20-Jul-21	1-Jul-36	4,420	65,956.38	Fixed	12.8000	17.2000	92.2600	79.5595	97.1378	3,500,000
IFB1/2021/21		KE3000009345	20-Jul-21	21-Jan-38	5,428	81,769.60	Fixed	12.8773	15.7900	97.6768	83.8056	97.1378	100,000
IFB1/2021/11		KE7000009345	20-Jul-21	21-Jan-38	5,428	81,769.60	Fixed	12.8773	17.7700	78.8004	77.6324	99.6868	10,000,000
IFB1/2022/11		KE7000009327	13-Dec-21	29-Nov-42	6,471	138,742.85	Fixed	12.7273	17.8800	79.1777	73.8732	98.8782	10,000,000
IFB1/2022/01		KE8000002322	13-Jun-22	25-Mar-40	5,852	79,627.55	Fixed	13.7420	15.5000	92.4077	86.6238	98.4404	1,000,000
IFB1/2022/17		KE3000009870	19-Jun-23	30-Jun-38	5,219	215,251.85	Fixed	15.8370	17.0900	101.9787	94.6600	101.9738	5,000,000
IFB1/2022/17		KE3000009870	19-Jun-23	30-Jun-38	5,219	215,251.85	Fixed	15.8370	17.2777	102.9767	96.1905	101.9738	200,000
IFB1/2022/17		KE3000009870	19-Jun-23	30-Jun-38	5,219	215,251.85	Fixed	15.8370	15.2000	106.0226	99.8209	101.9738	500,000
IFB1/2022/17		KE3000009870	19-Jun-23	30-Jun-38	5,219	215,251.85	Fixed	15.8370	15.7000	106.7552	100.3505	101.9738	950,000
IFB1/2022/17		KE3000009870	19-Jun-23	30-Jun-38	5,219	215,251.85	Fixed	15.8370	15.9000	106.4000	100.0000	101.9738	100,000
IFB1/2023/17A	(Re-opened)	KE8000005940	13-Mar-23	25-Feb-43	5,761	88,196.80	Fixed	14.3990	15.5000	98.6107	96.6503	105.7133	100,000
IFB2/2023/15		KE8000006420	29-Feb-24	8-Aug-32	3,013	248,957.57	Fixed	16.4607	17.7662	106.6073	102.3471	109.9029	2,000,000
IFB2/2023/15		KE8000006420	29-Feb-24	8-Aug-32	3,013	248,957.57	Fixed	16.4607	16.9600	110.6503	106.7421	109.9029	20,000,000
IFB2/2023/15		KE8000006420	29-Feb-24	8-Aug-32	3,013	248,957.57	Fixed	16.4607	16.9000	111.0941	107.3239	109.9029	30,000,000
IFB2/2023/15		KE8000006420	29-Feb-24	8-Aug-32	3,013	248,957.57	Fixed	16.4607	16.5500	111.3941	107.2732	109.9029	200,000
IFB2/2023/15		KE8000006420	29-Feb-24	8-Aug-32	3,013	248,957.57	Fixed	16.4607	16.2000	112.0910	108.3308	109.9029	10,000,000
IFB2/2023/15		KE8000006420	29-Feb-24	8-Aug-32	3,013	248,957.57	Fixed	16.4607	16.2000	112.7941	108.9339	109.9029	1,500,000
IFB2/2023/15		KE8000006420	29-Feb-24	8-Aug-32	3,013	248,957.57	Fixed	16.4607	16.1200	113.1203	109.8931	109.9029	50,000
IFB2/2023/15		KE8000006420	29-Feb-24	8-Aug-32	3,013	248,957.57	Fixed	16.4607	16.0000	113.3000	109.9000	109.9029	10,000,000
IFB2/2023/15		KE8000006420	29-Feb-24	8-Aug-32	3,013	248,957.57	Fixed	16.4607	16.0700	113.2009	109.9997	109.9029	10,100,000
IFB2/2023/15		KE8000006420	29-Feb-24	8-Aug-32	3,013	248,957.57	Fixed	16.4607	15.8995	113.3702	109.1100	109.9029	4,500,000
IFB2/2023/15		KE8000006420	29-Feb-24	8-Aug-32	3,013	248,957.57	Fixed	16.4607	15.9497	113.4203	109.1001	109.9029	200,000
IFB2/2023/15		KE8000006420	29-Feb-24	8-Aug-32	3,013	248,957.57	Fixed	16.4607	16.0497	113.4205	109.1003	109.9029	700,000
IFB2/2023/15		KE8000006420	29-Feb-24	8-Aug-32	3,013	248,957.57	Fixed	16.4607	15.8100	113.8712	109.3110	109.9029	8,000,000
IFB2/2023/15		KE8000006420	29-Feb-24	8-Aug-32	3,013	248,957.57	Fixed	16.4607	15.8570	113.7855	109.5254	109.9029	600,000
CORPORATE BONDS													
SEAL PEOPLE MEDIUM TERM NOTE													
SPM3.MD.06/08/19-06/08/15-B		KE3000002096	10-Aug-15	29-Feb-28	281	397.16	VARIABLE	T.B (91) + 1.00%				95.0000	
SPM3.MD.05/08/20-06/07-15-B		KE5000003102	10-Aug-15	26-Jul-28	1,533	1,030.80	VARIABLE	T.B (91) + 1.00%				101.5187	
ACORN GREEN BOND MEDIUM TERM NOTE													
ACG09/15W		KE8000007051	9-Nov-15	9-Nov-24	179	1,865.90	FIXED	12.2500				105.1796	
FAMILY BANK MEDIUM TERM NOTE													
FAMLT/FXD		KE7000006895	26-Jun-21	26-Dec-26	948	3,000.00	FIXED	13.0000				100.0000	
FAMLT/Lib		KE7000006105	20-Jun-21	18-Dec-26	946	1.00	VARIABLE	182-Day T-Bill +350bps				-	
EAST AFRICAN BREWERIES DOMESTIC MEDIUM TERM NOTE													
EABL DMT FXD		KE7000008845	26-Oct-21	26-Oct-26	888	11,000.00	FIXED	12.2500				100.1111	
KENYA MORTGAGE REFINANCE COMPANY MEDIUM TERM NOTE													
KMRC FXD		KE7000005790	4-Mar-22	23-Feb-29	1,747	1,400.00	FIXED	12.5000				-	

Turnover in Bonds	
Today	Previous
2,927,990,000	4,452,190,000

Total Bonds	
Today	Previous
75	97

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

FXD: Fixed Rate Treasury Bond **VFM:** Value for money **TTO:** Trade to Order Market Auction **MTN:** Medium Term Note

FLT: Float Rate Treasury Bond **YTC:** Yield to Call **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.