nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

December 22, 2023

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 (Ksh)
GOVERNMENT CAPITALIZED FIXED RATE TREASURY BONDS ABOVE KES.50 MILLION												December 22, 2023
TWO YEAR BONDS												
FXD1/2023/02 (Re-opened)	KE000000930	21-Aug-23	18-Aug-25	595	51,450.76	Fixed	16.5723				99.1962	
THREE YEAR BONDS												
FXD1/2022/03 (Re-opened)	KE7000000672	11-Apr-22	10-Apr-25	472	88,694.08	Fixed	11.7880				93.7374	
FXD1/2022/03	KE0000000782	11-May-22	11-May-25	471	78,650.08	Fixed	14.2200				92.8122	
FIVE YEAR BONDS												
FXD1/2018/05	KE5000009647	28-Feb-18	19-Feb-24	58	69,359.60	Fixed	11.3040				99.2438	
FXD2/2019/05	KE5000001096	13-May-19	06-May-24	136	28,207.40	Fixed	10.6720				98.6350	
FXD2/2018/05	KE5000000785	06-Dec-18	06-Dec-24	353	44,630.30	Fixed	11.4020				95.9019	
FXD1/2020/05 (Re-opened)	KE5000009547	11-May-20	05-May-25	505	103,609.22	Fixed	11.6873				92.6598	
FXD2/2022/05 (Re-opened)	KE7000000855	15-Nov-22	09-Nov-25	1,053	68,070.85	Fixed	11.2773				85.0548	
FXD2/2023/05 (Re-opened)	KE5000009986	17-Jul-23	10-Jul-28	1,692	30,104.88	Fixed	18.8443				96.7786	
TEN YEAR BONDS												
FXD1/2014/10 (Re-opened)	KE3000008992	25-May-15	10-Jan-24	24	26,832.15	Fixed	12.1900				99.1565	
FXD1/2018/10 (Re-opened)	KE5000006325	26-Aug-18	17-Aug-28	968	72,690.24	Fixed	15.0350				94.6488	
FXD1/2017/10	KE5000007327	21-Jul-17	19-Jul-27	1,305	66,495.14	Fixed	12.9860				88.1873	
FXD1/2019/10	KE5000009762	27-Aug-19	14-Aug-29	1,697	48,084.90	Fixed	12.0860				86.7123	
FXD2/2018/10 (Re-opened)	KE5000006215	17-Dec-18	06-Dec-28	1,808	83,978.22	Fixed	12.8320				86.0773	
FXD1/2018/15	KE5000006803	25-Feb-18	22-Feb-29	1,879	87,024.95	Fixed	12.4280				85.9097	
FXD2/2018/15	KE5000006711	15-Nov-18	08-Nov-33	3,604	58,741.40	Fixed	12.8310				78.1398	
FXD1/2019/15	KE5000008470	15-Jan-19	08-Jan-34	3,705	66,763.45	Fixed	12.5000				76.5126	
FXD2/2019/15	KE5000009955	29-Nov-19	12-Nov-29	2,152	88,672.85	Fixed	12.2800				84.5307	
FXD1/2020/15	KE7000009436	16-Mar-22	03-Mar-32	3,035	68,705.35	Fixed	13.4900				88.0775	
FXD1/2022/15	KE5000005422	13-Feb-23	21-Jan-33	3,526	12,890.51	Fixed	14.1513				92.0033	
FIFTEEN YEAR BONDS												
FXD1/2008/20	KE4000004246	28-Oct-08	07-Oct-24	280	31,952.48	Fixed	12.9000				97.1291	
FXD1/2013/20	KE4000005550	28-Mar-13	16-Mar-25	444	27,650.80	Fixed	15.2500				92.8046	
FXD2/2013/20 (Re-opened)	KE2000001559	29-Nov-11	08-Dec-25	717	26,199.80	Fixed	9.0000				81.1381	
FXD1/2014/20 (Re-opened)	KE4000004875	24-Sep-12	06-Sep-27	1,354	88,939.80	Fixed	11.0000				89.8880	
FXD1/2013/20 (Re-opened)	KE4000005750	25-Feb-13	07-Feb-28	1,508	82,473.25	Fixed	11.2000				88.8013	
FXD2/2013/20 (Re-opened)	KE4000005808	29-Apr-13	10-Apr-28	1,571	79,809.75	Fixed	12.0000				82.7455	
FXD1/2018/20	KE5000004642	20-Mar-18	09-Mar-33	3,425	78,721.85	Fixed	12.6500				81.3387	
FXD2/2018/20 (Re-opened)	KE5000008879	22-Oct-18	03-Oct-33	3,573	33,417.75	Fixed	12.7500				80.3972	
FXD1/2019/20	KE5000009402	26-Jun-19	05-Jun-34	3,671	74,066.85	Fixed	12.8570				80.6557	
FXD2/2019/20	KE5000001138	13-May-19	26-Apr-34	3,779	81,984.75	Fixed	12.7340				80.3092	
FXD1/2020/20	KE6000001128	28-Jul-20	13-Jul-35	4,852	33,918.85	Fixed	12.9420				86.1571	
FXD2/2020/20 (Re-opened)	KE5000007210	25-Feb-20	06-Feb-36	4,953	73,156.30	Fixed	12.7580				83.6515	
FXD1/2022/20 (Re-opened)	KE7000009320	29-Nov-22	29-Nov-37	4,904	98,200.47	Fixed	12.9420				88.7298	
TWENTY YEAR BOND												
FXD1/2006/20 (Re-opened)	KE1000001450	30-Jun-06	05-Jun-26	1,627	32,413.75	Fixed	13.7000				95.9549	
FXD1/2012/20 (Re-opened)	KE2000001275	30-Nov-11	09-Nov-31	2,691	37,035.85	Fixed	10.0000				82.5177	
FXD1/2020/20 (Re-opened)	KE4000003490	29-Nov-12	21-Nov-32	2,737	87,065.65	Fixed	12.0000				87.5383	
FXD1/2020/20	KE5000009543	26-Sep-19	21-Sep-39	4,837	12,761.25	Fixed	14.0000				88.7158	
FXD1/2019/20	KE5000005335	26-Mar-19	21-Mar-39	5,193	94,515.85	Fixed	13.2000				79.7886	
FXD2/2019/20	KE5000005855	30-Jul-19	05-Jul-39	5,305	88,106.85	Fixed	13.2000				85.4012	
FXD1/2019/20	KE5000009984	19-Nov-19	21-Mar-39	5,568	83,350.05	Fixed	12.8730				83.4397	
FXD1/2022/20	KE7000009274	16-Aug-22	22-Jul-41	6,422	75,684.85	Fixed	13.4440				88.7325	
TWENTY FIVE YEAR BOND												
FXD1/2018/25 (Re-opened)	KE4000003850	26-Jun-18	23-May-36	4,175	26,192.55	Fixed	11.2000				91.3604	
FXD1/2019/25	KE5000009549	20-Jun-19	20-May-43	7,096	94,329.75	Fixed	13.4500				85.3139	
FXD1/2022/25 (Re-opened)	KE7000002852	13-May-22	09-Apr-48	8,144	56,400.85	Fixed	13.5240	15.9500	89.4173	87.6077	88.0226	950,000.000
FXD1/2022/25 (Re-opened)	KE5000005955	24-Oct-22	23-Sep-47	8,678	20,899.85	Fixed	14.1980				81.6802	
THIRTY YEAR BOND												
IGB 1/2013/30 (Re-opened)	KE2000002155	28-Feb-11	21-Jan-41	6,245	28,144.75	Fixed	12.0000				86.8324	
INFRASTRUCTURE BONDS												
IFB1/2013/12	KE3000008150	30-Sep-13	15-Dec-25	633	18,060.21	Fixed	11.0000				98.8068	
IFB1/2014/12	KE6000001595	27-Oct-14	12-Oct-26	1,035	18,651.48	Fixed	11.0000				98.8095	
IFB1/2015/12	KE5000004150	14-Dec-15	02-Dec-26	346	8,506.55	Fixed	11.0000				98.1233	
IFB1/2016/12	KE5000006164	26-May-16	19-May-27	1,607	20,490.48	Fixed	11.0000				94.6709	
IFB1/2016/10	KE5000004804	22-Dec-16	15-Dec-26	1,095	28,024.75	Fixed	12.0000				96.7000	
IFB1/2018/01	KE5000006605	23-Mar-18	23-Mar-31	2,643	38,042.75	Fixed	12.0000				98.5321	
IFB1/2017/12	KE5000007986	27-Nov-17	19-Nov-29	2,192	21,242.25	Fixed	12.0000				87.5389	
IFB1/2017/01	KE5000006860	27-Feb-17	12-Feb-29	1,673	11,402.85	Fixed	12.5000				98.6064	
IFB1/2018/05	KE5000006855	29-Jun-18	30-Jun-33	3,307	41,166.85	Fixed	12.9000				93.4750	
IFB1/2018/01	KE5000009309	18-Nov-18	25-Oct-38	5,421	36,767.35	Fixed	11.9500				88.2181	
IFB1/2018/05	KE5000006645	26-Oct-18	08-Oct-38	4,338	71,028.95	Fixed	11.7500				88.0505	
IFB1/2019/01	KE5000006760	20-Mar-19	22-Feb-44	7,397	16,628.65	Fixed	12.2000				88.8680	
IFB1/2009/15	KE5000006855	05-Jun-20	20-May-35	885	39,335.85	Fixed	18.3000				87.5051	
IFB1/2009/10	KE5000009450	15-Apr-20	02-Apr-29	1,928	78,973.85	Fixed	15.8500	17.8000	86.3779	84.1721	84.9605	50,000.000
IFB1/2021/15	KE5000009450	15-Apr-20	02-Apr-29	1,928	78,973.85	Fixed	18.8500	14.1000	94.3733	92.1045	94.9025	50,000.000
IFB1/2021/15	KE5000009845	20-Aug-20	11-Aug-37	2,789	88,249.85	Fixed	15.9000				85.4149	
IFB1/2021/05	KE7000002324	20-Jan-21	20-Jan-27	4,753	38,055.35	Fixed	12.2573				108.3351	
IFB1/2021/05	KE7000003845	13-Apr-21	21-Mar-38	5,998	81,766.85	Fixed	12.8573				86.3338	
IFB1/2021/05	KE7000003327	15-Sep-21	19-Aug-42	6,614	106,742.25	Fixed	12.7273				86.0351	
IFB1/2022/15	KE7000003327	15-Sep-21	19-Aug-42	6,614	106,742.25	Fixed	13.7500				88.1000	
IFB1/2022/15	KE7000003777	21-Feb-22	28-Jan-41	6,247	88,377.35	Fixed	12.9600				87.9762	
IFB1/2022/15	KE7000003777	21-Feb-22	28-Jan-41	6,247	88,377.35	Fixed	13.4100	18.2400	74.4508	74.5425	85.2124	750,000
IFB1/2022/15	KE7000003777	21-Feb-22	28-Jan-41	6,247	88,377.35	Fixed	11.0000	18.9000	94.9306	92.9075	94.6728	300,000
IFB1/2022/15	KE5000009235	14-Nov-22	27-Oct-36	4,650	94,258.85	Fixed	13.5000	18.5000	87.6518	86.1042	86.1928	300,000
IFB1/2022/15	KE5000009235	14-Nov-22	27-Oct-36	4,650	94,258.85	Fixed	13.5000	18.6000	83.5388	82.0454	86.1928	6,000,000
IFB1/2022/15	KE5000009235	14-Nov-22	27-Oct-36	4,650	94,258.85	Fixed	13.5000	17.6000	87.4775	85.9564	86.1928	6,500,000
IFB1/2022/15	KE5000009235	14-Nov-22	27-Oct-36	4,650	94,258.85	Fixed	13.5000	14.8000	97.1730	95.6946	86.1928	12,900,000
IFB1/2023/15	KE5000009355	05-Dec-22	27-Nov-36	1,802	38,941.98	Fixed	13.2156	19.2000	88.8674	86.9361	87.3271	1,900,000
IFB1/2023/15 (Re-opened)	KE5000005845	13-Mar-23	29-Feb-40	5,904	88,705.35	Fixed	14.3990	18.9000	84.5860	82.8511	84.0420	2,300,000
IFB1/2023/15	KE5000009579	19-Jun-23	30-Jun-30	2,362	213,356.35	Fixed	15.6370	18.5000	91.6201	91.4520	108.0757	5,000,000
IFB1/2023/15	KE5000009579	19-Jun-23	30-Jun-30	2,362	213,356.35	Fixed	15.6370	17.7000	94.2668	94.0507	108.0757	10,900,000
IFB1/2023/15	KE5000009579	19-Jun-23	30-Jun-30	2,362	213,356.35	Fixed	15.6370	17.8000	96.4229	96.2488	108.0757	2,000,000
IFB1/2023/15	KE5000009579	19-Jun-23	30-Jun-30	2,362	213,356.35	Fixed	15.6370	17.9000	101.0000	98.7375	108.0757	100,000
IFB1/2023/15	KE5000009235	14-Nov-23	06-May-36	2,327	114,633.85	Fixed	17.5027	18.1800	101.3552	99.5079	108.6453	100,000
IFB1/2023/15	KE5000009235	14-Nov-23	06-May-36	2,327	114,633.85	Fixed	17.5027	17.8000	101.9998	100.0350	108.6453	100,000
IFB1/2023/15	KE5000009235	14-Nov-23	06-May-36	2,327	114,633.85	Fixed	17.5027	17.7700	102.3302	100.4108	108.6453	20,000,000
IFB1/2023/15	KE5000009235	14-Nov-23	06-May-36	2,327	114,633.85	Fixed	17.5027	17.7400	102.4455	100.5241	108.6453	1,000,000
IFB1/2023/15	KE5000009235	14-Nov-23	06-May-36	2,327	114,633.85	Fixed	17.5027	17.6194	102.8284	100.9079	108.6453	10,000,000
IFB1/2023/15	KE5000009235	14-Nov-23	06-May-36	2,327	114,633.85	Fixed	17.5027	17.6000	102.9765	100.9567	108.6453	8,500,000
IFB1/2023/15	KE5000009235	14-Nov-23	06-May-36	2,327	114,633.85	Fixed	17.5027	17.6000	102.9765	100.9567	108.6453	6,100,000
IFB1/2023/15	KE5000009235	14-Nov-23	06-May-36	2,327	114,633.85	Fixed	17.5027	17.3997	103.6005	101.5788	108.6453	1,450,000
IFB1/2023/15	KE5000009235	14-Nov-23	06-May-36	2,327	114,633.85	Fixed	17.5027	17.0796	104.8005	102.7798	108.6453	8,900,000
IFB1/2023/15	KE5000009235	14-Nov-23	06-May-36	2,327	114,633.85	Fixed	17.5027	16.9000	105.4900	103.4706	108.6453	5,000,000
IFB1/2023/15	KE5000009235	14-Nov-23	06-May-36	2,327	114,633.85	Fixed	17.5027	16.8026	105.8515	103.7451	108.6453	1,500,000
IFB1/2023/15	KE5000009235	14-Nov-23	06-May-36	2,327	114,633.85	Fixed	17.5027	16.8198	105.3413	103.2198	108.6453	6,750,000
IFB1/2023/15	KE5000009235	14-Nov-23	06-May-36	2,327	114,633.85	Fixed	17.5027	16.8000	105.9979	103.8898	108.6453	2,500,000
IFB1/2023/15	KE5000009235	14-Nov-23	06-May-36	2,327	114,633.85	Fixed	17.5027	16.7100	105.6751	103.5547	108.6453	100,000
IFB1/2023/15	KE5000009235	14-Nov-23	06-May-36	2,327	114,633.85	Fixed	17.5027	16.6300	106.5332	104.3118	108.6453	20,350,000
IFB1/2023/15	KE5000009235	14-Nov-23	06-May-36	2,327	114,633.85	Fixed	17.5027	16.6000	106.9298	104.7288	108.6453	1,000,000
CORPORATE BONDS												
SEAL PEOPLE MEDIUM TERM NOTE												
SPM3.MD.0608.09.0846.SL48	KE5000002096	10-Aug-18	29-Feb-28	434	397.18	VARIABLE	T.B (91) + 1.00%				96.0000	
SPM2.MD.0309.09.0847.SL48	KE5000003162	10-Aug-15	26-Jul-28	1,073	1,030.00	VARIABLE	T.B (91) + 1.00%				101.0182	
ACORN GREEN BOND MEDIUM TERM NOTE												
ACORN7DB	KE6000007551	08-Nov-19	08-Nov-26	322	1,868.86	FIXED	12.2800				100.1796	
FAMILY BANK MEDIUM TERM NOTE												
FAMLY10D	KE7000003950	26-Jun-21	16-Dec-26	1,092	3,900.00	FIXED	13.0000				100.0000	
FAMLY14J	KE7000009105	26-Jan-22	16-Dec-26	1,092	1.95	VARIABLE	182-Day T.Bill +5%Mark				-	
EAST AFRICAN BREWERIES DOMESTIC MEDIUM TERM NOTE												
EABL10MT10D	KE7000008540	26-Oct-21	26-Oct-26	1,042	11,000.00	FIXED	12.2500				100.1111	
KENYA MORTGAGE REFINANCE COMPANY MEDIUM TERM NOTE												
KMRC FXD	KE7000007760	24-Mar-22	22-Feb-29	1,890	1,400.00	FIXED	12.3000				-	

Turnover in Bonds		Total Bonds	
Traded	Portfolio	Traded	Previous
1,526,380,000	3,800,950,000	115	115

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:

FB Floating Rate Treasury Bond **MTN** 12 month 91 day rates Member Auctions **MTN** Medium Term Note

FXD Fixed Rate Treasury Bond **VTN** yield to maturity **TTC** Yield to next coupon year date **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.