NSE nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

November 24, 2023

Issue Nr.	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 OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION												November 24, 2023
TWO YEAR BONDS												
FXD1/2023/02/	(Re-opened)	KE6000009230	21-Aug-23	18-Aug-25	633	51,453.79	Fixed	16.6723			98.6962	
THREE YEAR BONDS												
FXD1/2022/03/	(Re-opened)	KE7000009212	11-Apr-22	07-Apr-25	500	68,598.08	Fixed	11.7660			93.7776	
FXD1/2022/03/		KE6000009252	13-May-23	11-May-25	555	76,630.38	Fixed	14.2268			92.7081	
FIVE YEAR BONDS												
FXD1/2018/05/		KE5000009547	29-Feb-18	19-Feb-26	47	65,359.50	Fixed	11.3040			99.3030	
FXD2/2019/05/		KE6000010096	13-May-19	09-May-24	164	28,207.40	Fixed	10.6720			97.9794	
FXD3/2018/05/		KE6000009765	16-Dec-18	09-Dec-24	381	44,630.50	Fixed	11.4500			95.9918	
FXD1/2020/05/	(Re-opened)	KE6000009647	11-May-20	09-May-25	528	103,609.22	Fixed	11.8973			92.6346	
FXD1/2021/05/	(Re-opened)	KE6000009655	13-May-21	09-Nov-25	1,051	68,073.85	Fixed	11.2773			85.0946	
FXD1/2023/05/		KE6000009886	17-Jul-23	15-Jul-28	1,690	50,158.88	Fixed	16.8440			86.3839	
TEN YEAR BONDS												
FXD1/2014/10/	(Re-opened)	KE3000008900	20-May-15	11-Jan-24	52	35,852.75	Fixed	12.1900			99.1565	
FXD1/2015/10/	(Re-opened)	KE3000009328	26-Aug-16	17-Aug-26	997	72,650.24	Fixed	13.5395			93.6396	
FXD1/2017/10/		KE3000009727	01-Jul-17	19-Jul-27	1,333	99,499.14	Fixed	12.9860	18.7000	89.5978	89.3062	98.7081 100,000,000
FXD1/2018/10/		KE3000009762	27-Aug-18	14-Aug-28	1,725	49,596.60	Fixed	12.9860				94.7133
FXD2/2018/10/	(Re-opened)	KE6000009236	17-Dec-18	04-Dec-28	1,837	63,518.22	Fixed	12.9320				94.0773
FXD1/2019/10/		KE6000009833	20-Feb-19	13-Feb-29	1,907	67,624.95	Fixed	12.4090				93.7172
FXD2/2019/10/		KE6000009871	15-Apr-19	02-Apr-29	1,956	66,743.45	Fixed	12.3000				92.7379
FXD1/2019/10/		KE6000009897	10-Jun-19	02-Jun-29	2,017	68,742.40	Fixed	12.3000				92.1213
FXD2/2019/10/		KE6000009905	29-Nov-19	12-Nov-29	2,180	69,512.85	Fixed	12.2800				94.5367
FXD1/2020/10/		KE7000009636	16-May-22	03-May-32	3,083	66,709.35	Fixed	13.4900				99.1917
FXD2/2020/10/		KE6000009422	13-Feb-20	21-Jan-33	3,356	12,695.51	Fixed	14.1513				92.5333
FIFTEEN YEAR BONDS												
FXD2/2008/15/		KE6000009426	26-Oct-09	07-Oct-24	318	31,952.45	Fixed	12.0000				97.1281
FXD1/2010/15/		KE4000008500	29-Mar-10	10-Mar-25	472	27,650.80	Fixed	13.2000				94.3318
FXD1/2012/15/	(Re-opened)	KE5000009358	20-Apr-11	06-Dec-25	745	25,199.80	Fixed	9.0000				91.1381
FXD1/2012/15/		KE5000009375	24-Sep-12	06-Sep-27	1,082	99,939.80	Fixed	11.0000				89.8883
FXD1/2013/15/	(Re-opened)	KE5000009730	25-Feb-13	07-Feb-28	1,536	62,473.20	Fixed	11.2000				85.8813
FXD2/2013/15/	(Re-opened)	KE5000009808	29-Apr-13	10-Apr-28	1,598	79,939.75	Fixed	12.0000				82.7985
FXD1/2015/15/		KE5000009420	29-May-15	29-May-30	2,404	76,157.95	Fixed	12.5000				81.3767
FXD2/2015/15/		KE5000009619	22-Oct-15	03-Oct-30	2,507	33,411.75	Fixed	12.7500				84.3572
FXD1/2016/15/		KE6000009451	20-Jan-16	20-Jan-31	2,606	79,556.95	Fixed	12.8073				83.9357
FXD2/2016/15/		KE6000011194	13-May-16	24-Apr-36	3,934	81,944.75	Fixed	12.7340				94.3352
FXD1/2017/15/		KE6000011208	28-Jul-17	14-Jul-32	2,987	53,819.80	Fixed	12.9455				86.1571
FXD1/2020/15/	(Re-opened)	KE5000012124	25-Feb-20	25-Feb-35	4,091	73,116.35	Fixed	12.7260				93.0513
FXD1/2020/15/	(Re-opened)	KE5000009383	29-Apr-20	29-Apr-35	4,082	68,200.47	Fixed	13.9420				88.9998
TWENTY YEAR BOND												
FXD1/2009/20/	(Re-opened)	KE1000009400	30-Jun-09	05-Jun-26	1,655	50,413.75	Fixed	13.7000			97.9725	
FXD1/2011/20/	(Re-opened)	KE2000012270	03-May-11	03-May-31	2,719	57,625.40	Fixed	12.0000			92.3172	
FXD1/2012/20/	(Re-opened)	KE4000012065	29-Nov-12	01-Nov-32	3,255	87,269.65	Fixed	12.0000			91.2679	
FXD1/2013/20/		KE5000009541	25-Sep-13	01-Sep-33	4,655	12,761.20	Fixed	14.0000			85.1108	
FXD1/2018/20/		KE6000009833	28-Mar-18	31-Mar-38	5,211	94,515.60	Fixed	13.2000			96.4580	
FXD2/2018/20/		KE6000009855	30-Jul-18	05-Jul-38	5,337	69,106.00	Fixed	13.2000			95.4812	
FXD1/2019/20/		KE6000009884	15-Apr-19	21-Mar-39	5,196	83,350.00	Fixed	12.8730			93.4290	
FXD1/2021/20/		KE6000009219	14-Aug-21	22-Jul-41	6,455	73,596.00	Fixed	13.4440			89.6712	
TWENTY FIVE YEAR BOND												
FXD1/2018/25/	(Re-opened)	KE4000009389	26-Jun-15	25-May-50	4,203	25,192.50	Fixed	11.2000			91.3934	
FXD1/2018/25/	(Re-opened)	KE6000009549	20-Jun-18	25-May-43	7,132	94,329.75	Fixed	13.4500			92.6331	
FXD1/2021/25/	(Re-opened)	KE7000012622	11-May-21	09-Apr-46	8,172	90,400.00	Fixed	13.5040	15.6000	90.6111	89.3226	89.3226 200,000,000
FXD1/2022/25/	(Re-opened)	KE6000009555	24-Oct-22	23-Sep-47	8,736	20,699.83	Fixed	14.1980			91.1923	
THIRTY YEAR BOND												
SDB 1/2017/30/A	(Re-opened)	KE2000002133	28-Feb-17	21-Jan-47	8,208	29,144.75	Fixed	12.0000			90.6334	
INFRASTRUCTURE BONDS												
IFB1/2013/21		KE5000009130	30-Sep-13	15-Sep-25	661	16,950.21	Fixed	11.0000			96.6066	
IFB1/2014/21		KE4000010095	21-Oct-14	12-Oct-26	1,055	19,631.46	Fixed	11.0000			95.6695	
IFB1/2015/21		KE5000004100	14-Dec-15	03-Dec-36	374	9,336.55	Fixed	11.0000			96.0203	
IFB1/2016/21		KE4000004068	30-May-16	19-May-27	1,307	29,496.40	Fixed	11.0000			96.7795	
IFB1/2016/21		KE5000009654	23-Dec-16	12-Dec-36	4,041	19,884.45	Fixed	12.0000			91.3730	
IFB1/2016/21		KE5000009859	24-May-16	06-Oct-31	2,873	39,004.75	Fixed	12.0000			96.6321	
IFB1/2017/21		KE5000009880	27-Feb-17	19-Nov-24	360	21,842.25	Fixed	12.0000			97.3399	
IFB1/2017/21		KE5000009880	27-Feb-17	12-Feb-29	1,907	11,402.85	Fixed	12.5500			98.6594	
IFB1/2018/25		KE5000009893	29-Jan-18	30-Jan-33	3,335	41,199.85	Fixed	12.5000			93.4752	
IFB1/2018/20/		KE5000009939	14-Nov-18	25-Oct-38	5,449	36,797.30	Fixed	11.9500			96.3181	
IFB1/2018/20/		KE6000009543	26-Oct-18	08-Oct-38	5,356	71,028.55	Fixed	11.7500			94.5098	
IFB1/2019/20/		KE5000009760	20-Mar-19	22-Feb-44	7,195	16,939.65	Fixed	12.2000			88.8238	
IFB1/2020/01/		KE6000009851	03-Jun-20	25-May-25	913	29,326.85	Fixed	10.3000			97.9251	
IFB1/2020/01/		KE6000009430	15-Apr-20	02-Apr-28	1,856	79,973.60	Fixed	10.8500	12.7900	86.4977	86.1196	86.1135 50,000,000
IFB1/2020/17/		KE5000009545	31-Aug-20	11-Aug-27	2,617	66,249.60	Fixed	10.9000			85.1706	
IFB1/2021/10/		KE7000009234	28-Jan-21	05-Jan-37	4,791	80,958.35	Fixed	12.2973			86.1379	
IFB1/2021/10/		KE7000009346	12-Apr-21	21-Mar-36	5,396	81,765.60	Fixed	12.6673			86.6274	
IFB1/2021/21/		KE7000009327	13-Sep-21	19-Aug-42	6,842	106,742.20	Fixed	12.7273			84.4778	
IFB1/2021/21/		KE7000009334	25-Jan-21	05-Jan-37	4,791	80,958.35	Fixed	12.2973	13.0494	100.0000	85.7052	85.1379 3,099,000
IFB1/2021/21/		KE7000009586	12-Apr-21	21-Mar-36	5,396	81,765.60	Fixed	12.6673	16.9000	92.3912	86.7501	86.6274 24,568,000
IFB1/2021/21/		KE7000009346	12-Apr-21	21-Mar-36	5,396	81,765.60	Fixed	12.6673	16.9000	83.9666	81.9635	86.6274 24,300,000
IFB1/2021/21/		KE7000009327	13-Sep-21	19-Aug-42	6,842	106,742.20	Fixed	12.7273	16.3000	84.4693	81.8753	84.4778 19,550,000
IFB1/2021/21/		KE7000009327	13-Sep-21	19-Aug-42	6,842	106,742.20	Fixed	12.7273	14.6000	92.1033	89.5133	84.4778 150,000
IFB1/2022/01/		KE6000009233	15-Jun-22	21-May-43	6,023	79,637.55	Fixed	13.7420	16.9000	87.6272	81.3068	86.4385 2,900,000
IFB1/2022/01/		KE6000009332	15-Jun-22	21-May-43	6,023	79,637.55	Fixed	13.7420	16.9000	90.6003	84.4037	86.4385 2,500,000
IFB1/2022/01/		KE6000009332	15-Jun-22	21-May-43	6,023	79,637.55	Fixed	13.7420	16.9000	94.8552	88.8358	86.4385 3,850,000
IFB1/2022/01/		KE6000009332	15-Jun-22	21-May-43	6,023	79,637.55	Fixed	13.7420	14.9221	100.0000	93.6085	86.4385 2,739,000
IFB1/2022/01/		KE7000009577	21-Feb-22	28-Jan-41	6,275	98,377.55	Fixed	13.9655	15.9438	76.0000	72.6156	83.1241 1,598,000
IFB1/2022/01/		KE7000009577	21-Feb-22	28-Jan-41	6,275	98,377.55	Fixed	12.8693	17.7000	80.5956	77.2045	83.1241 200,000
IFB1/2022/01/		KE7000009577	21-Feb-22	28-Jan-41	6,275	98,377.55	Fixed	12.8693	17.5000	81.2728	77.9579	83.1241 1,150,000
IFB1/2022/01/		KE7000009577	21-Feb-22	28-Jan-41	6,275	98,377.55	Fixed	12.8693	17.7000	80.5956	77.2045	83.1241 1,598,000
IFB1/2022/01/		KE7000009577	21-Feb-22	28-Jan-41	6,275	98,377.55	Fixed	12.8693	17.5115	81.0000	77.6132	83.1241 1,000,000
IFB1/2022/01/		KE7000009577	21-Feb-22	28-Jan-41	6,275	98,377.55	Fixed	12.8693	16.7700	98.6922	93.2772	83.1241 2,598,000
IFB1/2022/01/		KE8000009216	14-Nov-22	27-Oct-36	4,721	94,259.60	Fixed	13.9390	18.2600	81.4634	81.0421	85.6517 1,156,000
IFB1/2022/01/		KE8000009216	14-Nov-22	27-Oct-36	4,721	94,259.60	Fixed	13.9390	16.5262	95.4631	94.9618	85.6517 1,599,000
IFB1/2022/01/		KE8000009216	14-Nov-22	27-Oct-36	4,721	94,259.60	Fixed	13.9390	16.0175	100.0000	99.4839	85.6517 2,499,000
IFB1/2022/01/		KE6000009520	15-Dec-22	27-Nov-25	1,535	53,761.95	Fixed	12.0750	17.0000	96.8541	93.6173	85.8594 53,000,000
IFB1/2022/17/1	(Re-opened)	KE8000009540	13-Mar-23	20-Feb-40	5,932	69,705.36	Fixed	14.3590	18.2400	84.4637	81.0562	86.6044 300,000
IFB1/2022/17/1	(Re-opened)	KE8000009540	13-Mar-23	20-Feb-40	5,932	69,705.36	Fixed	14.3590	17.8000	85.7707	82.9432	86.6044 1,000,000
IFB1/2022/17/1	(Re-opened)	KE8000009540	13-Mar-23	20-Feb-40	5,932	69,705.36	Fixed	14.3590	18.4000	96.4409	93.5234	86.6044 200,000
IFB1/2022/17/1	(Re-opened)	KE8000009540	13-Mar-23	20-Feb-40	5,932	69,705.36	Fixed	14.3590	18.0000	97.5000	94.3500	86.6044 1,000,000
IFB1/2022/17/1	(Re-opened)	KE8000009540	13-Mar-23	20-Feb-40	5,932	69,705.36	Fixed	14.3590	14.5067	105.1179	101.7125	86.6044 400,000
IFB1/2022/01/		KE8000009870	10-Jan-23	30-Jan-38	5,090	213,359.35	Fixed	14.6375	16.9000	103.6000	100.2157	1,900,000
IFB1/2022/01/		KE8000009870	10-Jan-23	30-Jan-38	5,090	213,359.35	Fixed	14.6375	16.9000	103.6000	100.2157	1,900,000
IFB1/2022/01/		KE8000009216	13-Nov-23	06-May-39	2,555	67,056.07	Fixed	17.9327	17.0525	102.6000	102.2051	104.0652 1,599,000
IFB1/2022/01/		KE8000009216	13-Nov-23	06-May-39	2,555	67,056.07	Fixed	17.9327	17.1303	102.5332	102.4953	104.0652 2,750,000
IFB1/2022/01/		KE8000009216	13-Nov-23	06-May-39	2,555	67,056.07	Fixed	17.9327	17.0436	103.5000	102.7091	104.0652 6,056,000
IFB1/2022/01/		KE8000009216	13-Nov-23	06-May-39	2,555	67,056.07	Fixed	17.9327	16.9823	103.5000	102.9561	104.0652 2,900,000
IFB1/2022/01/		KE8000009216	13-Nov-23	06-May-39	2,555	67,056.07	Fixed	17.9327	16.9703	103.5412	102.9993	104.0652 7,000,000
IFB1/2022/01/		KE8000009216	13-Nov-23	06-May-39	2,555	67,056.07	Fixed	17.9327	16.9017	103.6000	103.0391	104.0652 1,000,000
IFB1/2022/01/		KE8000009216	13-Nov-23	06-May-39	2,555	67,056.07	Fixed	17.9327	16.9265	103.6726	103.1316	104.0652 300,000
IFB1/2022/01/		KE8000009216	13-Nov-23	06-May-39	2,555	67,056.07	Fixed	17.9327	16.9265	103.7000	103.1591	104.0652 1,000,000
IFB1/2022/01/		KE8000009216	13-Nov-23	06-May-39	2,555	67,056.07	Fixed	17.9327	16.9235	103.7000	103.1621	104.0652 1,000,000
IFB1/2022/01/		KE8000009216	13-Nov-23	06-May-39	2,555	67,056.07	Fixed	17.9327	16.9335	103.6900	103.1491	104.0652 300,000
IFB1/2022/01/		KE8000009216	13-Nov-23	06-May-39	2,555	67,056.07	Fixed	17.9327	16.9200	104.0227	103.4818	104.0652 5,569,000
IFB1/2022/01/		KE8000009216	13-Nov-23	06-May-39	2,555	67,056.07	Fixed	17.9327	16.9000	104.0552	103.5463	104.0652 10,000,000
IFB1/2022/01/		KE8000009216	13-Nov-23	06-May-39	2,555	67,056.07	Fixed	17.9327	16.7000	104.2499	103.7080	104.0652 10,000,000
IFB1/2022/01/		KE8000009216	13-Nov-23	06-May-39	2,555	67,056.07	Fixed	17.9327	16.8000	104.5415	103.9099	104.0652 7,500,000
IFB1/2022/01/		KE8000009216	13-Nov-23	06-May-39	2,555	67,056.07	Fixed	17.9327	16.7040	104.7000	104.2472	104.0652 300,000
CORPORATE BONDS												
REAL PEOPLE MEDIUM TERM NOTE												
SIBS1/63.09/09/15/0540/ 13.05		KE5000002056	10-Aug-15	28-Feb-25	462	287.15	VARIABLE	T.B (91) + 1.00%			90.0000	
SPB2/62.03/08/20/0547/ 13.45		KE6000009162	10-Aug-15	20-Jul-28	1,704	1,036.00	VARIABLE	T.B (91) + 1.00%			101.0187	
ACORN GREEN BOND MEDIUM TERM NOTE												
ACORN2GB		KE6000007503	06-Nov-19	06-Nov-24	350	1,960.00	FIXED	12.2500			100.1794	
CENTUM REAL ESTATE LIMITED -MEDIUM TERM NOTE (SENIOR- SECURED)												
CENTUM REAL ESTATE - ZERO COUPON		KE7000002548	10-Dec-20	13-Dec-23	19	2,603.35	FIXED	12.0000			94.0467	
CENTUM REAL ESTATE - ZERO COUPON SUSTY-LINKED		KE7000002554	10-Dec-20	13-Dec-23	19	354.65	FIXED	12.0000				
FAMILY BANK MEDIUM TERM NOTE												
FBN L1706		KE7000009300	20-Jun-21	19-Dec-26	1,123	3,000.00	FIXED	13.0000			100.0000	
FBN L1707		KE7000009301	25-Jun-21	19-Dec-26	1,123	1.00	VARIABLE	182-Day T-Bill +250bps				
EAST AFRICAN BREWERIES DOMESTIC MEDIUM TERM NOTE												
EABL DMT FXD		KE7000009540	26-Oct-21	26-Oct-26	1,070	11,000.00	FIXED	12.2500			100.1111	
KENYA MORTGAGE REFINANCE COMPANY MEDIUM TERM NOTE												
KMRC FXD		KE7000007793	04-Mar-22	23-Feb-29	1,918	1,400.00	FIXED	12.5000				

Turnover in Bonds	
Today	Previous
767,200,000	2,470,250,000

Total Deals	
Today	Previous
102	192

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 meets your financial objectives.

NOTE:

FRN Floater Rate Treasury Bond **M-to** 12 months/ 10 day rates Market Interest **MTN** Medium Term Note

YTM - Yield to maturity **YTC** - Yield to next common call date **CBK**- Central Bank of Kenya **IFB**- Infrastructure Bond **R**- Reopened

The warranty of any kind implied expressly or statutorily is denied in connection with the information