NSE nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

October 2, 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 (%)	Total Value Traded (kshs)
GOVERNMENT CAPITALIZATIED FIXED RATE TREASURY BONDS ABOVE KES.50 MILLION													October 2, 2023
TWO YEAR BONDS													
FXD1/2023/02	(Re-opened)	KE8000000305	21-Aug-23	18-Aug-25	686	46,655.48	Fixed	10.6723				99.6246	
THREE YEAR BONDS													
FXD1/2022/03	(Re-opened)	KE7000000213	11-Apr-22	07-Apr-25	553	66,594.28	Fixed	11.7660				96.6186	
FXD1/2023/03		KE8000000252	15-May-23	11-May-26	952	76,635.88	Fixed	14.2200				92.4137	
FIVE YEAR BONDS													
FXD2/2018/05		KE5000009547	25-Feb-18	19-Feb-24	140	65,359.55	Fixed	11.3040				99.2956	
FXD2/2019/05		KE5000001096	13-May-19	09-May-24	217	28,372.45	Fixed	10.6723				99.5334	
FXD2/2019/05		KE5000005705	16-Dec-19	09-Dec-24	434	44,630.55	Fixed	11.4500				97.5408	
FXD2/2020/05	(Re-opened)	KE5000009547	11-May-20	09-May-25	581	103,609.22	Fixed	11.6973				92.6486	
FXD2/2021/05	(Re-opened)	KE5000011570	15-Nov-21	09-Nov-26	1,134	66,015.46	Fixed	11.2773				92.3483	
FXD2/2023/05	(Re-opened)	KE5000005996	17-Jul-23	15-Jul-28	1,761	48,623.15	Fixed	16.8845				87.5311	
TEN YEAR BONDS													
FXD1/2014/10	(Re-opened)	KE2000008990	20-May-15	11-Jan-24	101	20,932.15	Fixed	12.1993				99.1978	
FXD1/2015/10	(Re-opened)	KE2000009325	29-Aug-16	17-Aug-25	1,050	72,650.24	Fixed	15.0390				83.4618	
FXD1/2017/10		KE2000007327	21-Jul-17	19-Jul-27	1,386	30,499.14	Fixed	12.9860				87.5368	
FXD1/2018/10	(Re-opened)	KE2000009762	27-Aug-18	24-Aug-28	1,775	40,596.65	Fixed	12.6993				84.7123	
FXD1/2019/10	(Re-opened)	KE2000009276	17-Dec-19	08-Dec-29	1,990	63,978.22	Fixed	12.3120				82.9944	
FXD1/2020/10		KE2000009653	20-Feb-20	12-Feb-30	1,990	67,026.95	Fixed	12.4395				82.4935	
FXD1/2021/10		KE2000010611	15-Apr-21	08-Apr-31	2,308	66,765.45	Fixed	12.3000				80.1116	
FXD1/2022/10		KE2000011718	19-Aug-22	12-Aug-32	2,678	86,741.21	Fixed	12.8125				76.8134	
FXD1/2023/10		KE2000012955	25-Nov-23	12-Nov-33	2,233	89,512.85	Fixed	12.2800				81.5321	
FXD1/2023/10		KE2000009436	16-May-22	09-May-32	2,136	66,705.30	Fixed	13.4900				88.1951	
FXD1/2023/10		KE2000005422	13-Feb-23	21-Jan-33	2,405	12,890.51	Fixed	14.1513				92.5333	
FIFTEEN YEAR BONDS													
FXD2/2009/15		KE4000003436	26-Oct-09	07-Oct-24	371	31,952.45	Fixed	12.5000				99.7767	
FXD2/2010/15		KE4000005500	29-Mar-10	16-Mar-25	525	27,693.95	Fixed	13.2500				94.5018	
FXD2/2013/15	(Re-opened)	KE2000003355	20-Jun-13	06-Dec-25	798	25,159.85	Fixed	9.0000				81.1181	
FXD2/2014/15		KE2000003675	24-Sep-14	09-Sep-27	1,435	80,939.80	Fixed	11.0000				89.8883	
FXD2/2015/15	(Re-opened)	KE2000005735	25-Feb-15	07-Feb-28	1,595	62,473.25	Fixed	11.2000				85.9913	
FXD2/2017/15	(Re-opened)	KE2000009806	28-Apr-17	10-Apr-38	1,854	70,839.75	Fixed	12.0000				92.0981	
FXD2/2018/15		KE2000009422	26-Mar-18	09-Mar-33	3,537	76,351.45	Fixed	12.5000				85.3443	
FXD2/2019/15	(Re-opened)	KE2000009879	22-Oct-19	03-Oct-33	3,934	33,411.76	Fixed	12.7000				85.5292	
FXD2/2019/15		KE2000009450	26-Jul-19	05-Jul-34	3,742	79,086.95	Fixed	12.8072				85.3996	
FXD2/2019/15		KE2000001158	13-May-19	26-Apr-34	3,657	81,984.75	Fixed	12.7340				84.5919	
FXD2/2020/15		KE2000001328	28-Jul-20	23-Jul-35	3,996	33,918.85	Fixed	12.9625				86.1571	
FXD2/2020/15	(Re-opened)	KE5000007210	25-Feb-20	05-Feb-35	4,144	73,156.35	Fixed	12.7500				88.6513	
FXD2/2022/15	(Re-opened)	KE2000009325	29-Apr-22	29-Apr-37	4,505	68,200.47	Fixed	13.9420				82.8328	
TWENTY YEAR BOND													
FXD3/2008/20	(Re-opened)	KE1000001450	30-Jun-08	05-Jun-28	1,708	32,413.75	Fixed	13.7500				97.9125	
FXD3/2013/20	(Re-opened)	KE1000003275	30-May-11	30-May-31	2,772	37,037.65	Fixed	10.0000				82.7177	
FXD3/2014/20	(Re-opened)	KE4000003460	29-Nov-12	01-Nov-32	3,218	87,265.55	Fixed	12.0000				87.2923	
FXD3/2016/20		KE4000005454	26-Sep-16	21-Sep-36	4,715	12,751.25	Fixed	14.0000				102.7741	
FXD3/2018/20		KE1000003035	26-Mar-18	21-Mar-38	5,296	94,515.85	Fixed	13.2000				86.6852	
FXD3/2019/20		KE1000000603	30-Jul-19	05-Jul-39	5,395	85,156.55	Fixed	13.2000				85.4812	
FXD3/2019/20		KE1000000884	15-Apr-19	21-Mar-39	5,489	83,350.55	Fixed	12.8125				83.4267	
FXD3/2021/20		KE1000003270	19-Aug-21	22-Jul-41	6,503	75,586.05	Fixed	13.4440				88.4236	
TWENTY FIVE YEAR BOND													
FXD4/2018/25	(Re-opened)	KE4000003089	26-Jan-18	23-May-36	4,956	26,152.55	Fixed	11.2000				91.3934	
FXD4/2019/25		KE4000009545	20-Jun-19	23-May-43	7,175	96,325.75	Fixed	13.4500				85.4977	
FXD4/2021/25	(Re-opened)	KE7000003042	13-May-21	09-Apr-46	8,025	90,450.05	Fixed	13.5240				85.7293	
FXD4/2022/25	(Re-opened)	KE4000005955	24-Oct-22	23-Sep-47	8,757	20,899.83	Fixed	14.1980				84.6948	
THIRTY YEAR BOND													
SDB 10/01/2031	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	6,321	26,144.75	Fixed	12.0000				96.6134	
INFRASTRUCTURE BONDS													
IFB1/2013/21		KE1000008100	30-Sep-13	15-Sep-25	714	16,990.21	Fixed	11.0000				98.5103	
IFB1/2014/21		KE4000001500	25-Oct-14	10-Oct-26	1,106	16,631.45	Fixed	11.0000				96.6605	
IFB1/2015/21		KE5000004100	14-Dec-15	03-Dec-36	4,077	8,336.55	Fixed	11.0000				96.5351	
IFB1/2016/21		KE4000004600	30-Mar-16	15-Mar-37	4,507	20,496.95	Fixed	11.0000				95.7795	
IFB1/2016/21		KE5000004600	23-Dec-16	10-Dec-37	4,877	38,024.75	Fixed	12.0000				97.7548	
IFB1/2016/21		KE5000005600	30-Mar-16	16-Mar-37	4,505	38,024.75	Fixed	12.0000				97.7548	
IFB1/2017/21		KE5000007990	27-Nov-17	09-Nov-38	5,211	21,242.25	Fixed	12.0000				98.8013	
IFB1/2017/21		KE5000008990	27-Feb-17	12-Feb-38	5,065	11,442.85	Fixed	12.5000				98.6894	
IFB1/2018/21		KE5000009990	29-Jan-18	10-Jan-39	5,388	41,196.85	Fixed	12.5000	16.0812	87.7931	85.7793	89.4171	850,000,000
IFB1/2018/21		KE5000009100	14-Nov-18	25-Oct-38	5,532	36,797.35	Fixed	11.9500				92.1255	
IFB1/2018/21		KE5000005541	26-Oct-18	08-Oct-39	5,836	71,028.95	Fixed	11.7500				86.5058	
IFB1/2019/21		KE5000009760	20-Mar-19	10-Feb-44	7,448	16,839.65	Fixed	12.2000				89.0559	
IFB1/2020/21		KE5000009653	15-Jun-20	25-May-35	366	20,235.45	Fixed	10.3000				98.8793	
IFB1/2020/21		KE5000009450	19-Apr-20	05-Apr-39	2,038	78,973.60	Fixed	10.8500				87.3485	
IFB1/2021/21		KE5000009545	24-Aug-20	11-Aug-21	2,073	80,249.65	Fixed	10.9000				95.9965	
IFB1/2021/21		KE7000002341	28-Jan-21	05-Jan-37	4,884	80,958.35	Fixed	12.2373				93.5403	
IFB1/2021/21		KE7000003540	13-Apr-21	21-Mar-36	5,048	81,785.65	Fixed	12.6073				88.4618	
IFB1/2021/21		KE7000003537	13-Dec-21	19-Nov-42	6,895	106,762.20	Fixed	12.7373				97.3327	
IFB1/2022/21		KE5000003321	13-Jun-22	22-May-47	8,376	78,631.35	Fixed	13.7420				88.3726	
IFB1/2022/21		KE7000002791	27-Feb-22	26-Jan-37	5,114	86,277.55	Fixed	13.8000				96.3376	
IFB1/2022/21		KE5000006210	21-Mar-22	09-Jan-36	4,734	36,356.65	Fixed	12.8000				98.5000	
IFB1/2022/21		KE5000007520	25-Oct-22	27-Nov-28	1,893	56,501.85	Fixed	12.5730				105.2586	
IFB1/2023/17	(Re-opened)	KE5000005945	13-Mar-23	20-Feb-40	5,985	68,705.36	Fixed	14.3990	19.9315	92.7013	91.8705	93.5254	93,500,000
IFB1/2023/17	(Re-opened)	KE5000005945	13-Mar-23	20-Feb-40	5,985	68,705.36	Fixed	14.3990	19.7000	93.8562	93.0256	93.5254	600,000,000
IFB1/2023/17	(Re-opened)	KE5000005945	13-Mar-23	20-Feb-40	5,985	68,705.36	Fixed	14.3990	15.4000	95.3879	94.5571	93.5254	600,000,000
IFB1/2023/21		KE5000005723	19-Jul-23	30-Jun-30	2,433	213,359.35	Fixed	15.6372				101.4587	
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD1/2016/05	(Re-opened)	KE5000008329	29-Aug-16	17-Aug-26	1,050	72,650.24	Fixed	15.0390	17.6000	85.3871	83.6718	83.4618	9,000,000
FXD1/2022/24	(Re-opened)	KE5000009325	21-Aug-23	19-Aug-26	686	46,655.48	Fixed	16.8723	17.3000	101.3877	99.6246	99.5246	2,500,000
FXD1/2022/05		KE5000005762	15-May-23	11-May-26	952	76,635.88	Fixed	14.2200	16.1000	87.6223	82.1487	83.4137	21,750,000
FXD1/2023/05	(Re-opened)	KE5000005996	17-Jul-23	15-Jul-28	1,761	48,623.15	Fixed	16.8845	16.8500	104.1045	103.5414	87.5311	3,000,000
FXD1/2023/05	(Re-opened)	KE5000005996	17-Jul-23	15-Jul-28	1,761	48,623.15	Fixed	16.8845	16.6400	104.1368	103.5737	87.5311	9,800,000
FXD1/2023/05		KE5000005996	17-Jul-23	15-Jul-28	1,761	48,623.15	Fixed	16.8845	16.5600	104.3860	103.8228	87.5311	40,000,000
FXD3/2020/20		KE1000000603	30-Jul-19	05-Jul-39	5,395	85,156.55	Fixed	13.2000	17.2056	81.1365	79.5898	85.4812	500,000
IFB1/2014/21		KE4000001500	25-Oct-14	10-Oct-26	1,106	16,631.45	Fixed	11.0000	15.5000	99.4150	98.0413	96.6605	307,000
IFB1/2015/21		KE5000004100	14-Dec-15	03-Dec-36	4,077	8,336.55	Fixed	11.0000	15.5000	99.7000	98.3263	96.5351	1,000,000
IFB1/2016/21		KE5000005600	30-Mar-16	16-Mar-37	4,507	38,024.75	Fixed	11.0000	15.0000	95.4859	95.0428	98.5795	3,000,000
IFB1/2017/21		KE5000007990	27-Nov-17	09-Nov-38	5,211	21,242.25	Fixed	12.0000	15.5000	100.5371	95.8598	98.8013	8,300,000
IFB1/2017/21		KE5000008990	27-Feb-17	12-Feb-38	5,065	11,442.85	Fixed	12.5000	16.5000	99.0977	91.6055	98.6894	10,150,000
IFB1/2020/21		KE5000009653	15-Jun-20	25-May-35	366	20,235.45	Fixed	10.3000	16.1000	95.1008	91.7735	98.8793	1,150,000
IFB1/2021/21		KE5000009545	24-Aug-20	11-Aug-21	2,073	80,249.65	Fixed	10.9000	15.5000	95.7600	94.5063	95.9965	1,500,000
IFB1/2021/21		KE7000002341	28-Jan-21	05-Jan-37	4,884	80,958.35	Fixed	12.2373	17.0100	85.6300	74.0783	93.5403	700,000
IFB1/2021/21		KE7000003540	13-Apr-21	21-Mar-36	5,048	81,785.65	Fixed	12.6073	15.5000	92.1077	86.0664	88.4618	450,000
IFB1/2021/21		KE7000003537	13-Dec-21	19-Nov-42	6,895	106,762.20	Fixed	12.7373	16.8000	94.6356	88.7453	88.4618	100,000
IFB1/2022/21		KE5000009100	14-Nov-18	25-Oct-38	5,532	36,797.35	Fixed	13.2195	15.0000	104.9669	100.5450	100.2586	500,000
IFB1/2022/21		KE5000006210	21-Mar-22	09-Jan-36	4,734	36,356.65	Fixed	13.6390	15.2336	98.5329	93.9024	98.8376	500,000
IFB1/2022/21		KE5000005210	14-Nov-22	27-Oct-36	4,774	34,258.65	Fixed	13.8390	15.0886	100.6555	94.6385	98.8376	41,000,000
IFB1/2022/21		KE5000005210	14-Nov-22	27-Oct-36	4,774	34,258.65	Fixed	13.8390	14.7000	101.3305	95.8735	98.8376	500,000
IFB1/2022/21		KE5000003321	13-Jun-22	22-May-47	8,376	78,631.35	Fixed	13.7420	14.5000	88.6373	83.8066	88.3726	3,000,000
IFB1/2022/21		KE7000002791	27-Feb-22	26-Jan-37	5,128	86,277.55	Fixed	13.8000	15.6400	91.7000	86.0406	96.3376	1,000,000
IFB1/2022/21		KE7000002791	27-Feb-22	26-Jan-37	5,128	86,277.55	Fixed	13.8000	15.2000	91.7370	86.0406	96.3376	500,000
IFB1/2022/21		KE7000002791	27-Feb-22	26-Jan-37	5,128	86,277.55	Fixed	13.8000	14.6400	93.7000	88.0105	96.3376	500,000
IFB1/2022/21		KE7000002791	27-Feb-22	26-Jan-37	5,128	86,277.55	Fixed	13.8000	13.6000	98.7878	87.4711	96.3376	600,000
IFB1/2022/17		KE5000005870	19-Jan-23	30-Jun-30	2,443	213,359.35	Fixed	15.6372	15.5000	105.6545	101.0857	101.6587	4,750,000
IFB1/2022/17		KE5000005870	19-Jan-23	30-Jun-30	2,443	213,359.35	Fixed	15.6372	15.4000	106.0030	101.4337	101.6587	750,000
IFB1/2022/17		KE5000005870	19-Jan-23	30-Jun-30	2,443	213,359.35	Fixed	15.6372	15.0000	107.4125	102.8433	101.6587	500,000
IFB1/2022/17		KE5000005870	19-Jan-23	30-Jun-30	2,443	213,359.35	Fixed	15.6372	14.8000	107.9429	103.2727	101.6587	1,150,000
IFB1/2022/17		KE5000005870	19-Jan-23	30-Jun-30	2,443	213,359.35	Fixed	15.6372	14.6206	108.5543	103.8948	101.6587	500,000
IFB1/2022/17		KE5000005870	19-Jan-23	30-Jun-30	2,443	213,359.35	Fixed	15.6372	14.5700	108.6596	104.0042	101.6587	200,000
IFB1/2022/17		KE5000005870	19-Jan-23	30-Jun-30	2,443	213,359.35	Fixed	15.6372	14.5400	109.0669	104.4003	101.6587	10,000,000
IFB1/2023/17	(Re-opened)	KE5000005945	13-Mar-23	20-Feb-40	5,985	68,705.36	Fixed	14.3990	15.4500	96.0000	94.7671	93.5254	1,000,000
IFB1/2023/17	(Re-opened)	KE5000005945	13-Mar-23	20-Feb-40	5,985	68,705.36	Fixed	14.3990	15.4700	95.9000	94.6700	93.5254	10,500,000
IFB1/2023/17	(Re-opened)	KE5000005945	13-Mar-23	20-Feb-40	5,985	68,705.36	Fixed	14.3990	15.2000	96.4313	95.0011	93.5254	6,000,000
IFB1/2023/17	(Re-opened)	KE5000005945	13-Mar-23	20-Feb-40	5,985	68,705.36	Fixed	14.3990	14.9100	97.8758	97.1456	93.5254	1,500,000
IFB1/2023/17	(Re-opened)	KE5000005945	13-Mar-23	20-Feb-40	5,985	68,705.36	Fixed	14.3990	14.5432	100.0000	99.1692	93.5254	23,750,000
IFB1/2023/17	(Re-opened)	KE5000005945	13-Mar-23	20-Feb-40	5,985	68,705.36	Fixed	14.3990	14.4341	100.6873	99.7750	93.5254	100,000
IFB1/2023/17	(Re-opened)	KE5000005945	13-Mar-23	20-Feb-40	5,985	68,705.36	Fixed	14.3990	14.1999	102.0000	101.1092	93.5254	12,300,000
IFB1/2023/17	(Re-opened)	KE5000005945	13-Mar-23	20-Feb-40	5,985	68,705.36	Fixed	14.3990	14.1036	102.5000	101.6092	93.5254	150,000
IFB1/2023/17	(Re-opened)	KE5000005945	13-Mar-23	20-Feb-40	5,985	68,705.36	Fixed	14.3990	13.9246	103.4736	102.5408	93.5254	4,000,000
CORPORATE BONDS													
REAL PROPERTY MEDIUM TERM NOTE													
DFBG.SD.06/09/15-0945-15.45		KE5000002096	10-Aug-15	20-Feb-25	510	267.15	VARIABLE	T-B (91) + 1.95%				90.0000	
TPNG.SD.23/06/20-0327-15.10		KE5000003102	10-Aug-15	26-Jul-28	1,757	1,036.00	VARIABLE	T-B (91) + 1.50%				101.3187	
ACORN GREEN BOND MEDIUM TERM NOTE													
ACORN PGB		KE5000007003	08-Nov-19	08-Nov-24	403	1,900.00	FIXED	12.2500				100.1794	
CENTUM REAL ESTATE LIMITED MEDIUM TERM NOTE (SENIOR SECURED)													
CENTUM REAL ESTATE - ZERO COUPON		KE7000002546	16-Dec-20	13-Dec-23	72	2,600.35	FIXED	12.5000				94.5467	
CENTUM REAL ESTATE - ZERO COUPON EQUITY LINKED		KE7000002454	16-Dec-20	13-Dec-23	72	394.00	FIXED	12.0000					
CARBACHEM MEDIUM TERM NOTE													
CMLT/T/03		KE7000005000	20-Jul-21	19-Dec-26	1,173	3,999.00	FIXED	13.0000				100.0000	
CMLT/T/04		KE7000005021	20-Jul-21	19-Dec-26	1,173	1.00	VARIABLE	182-Day T-Bill +300bps					
EAST AFRICAN BREWERIES DOMESTIC MEDIUM TERM NOTE													
EABL/MT/FXD		KE7000007000	29-Oct-21	29-Oct-24	1,121	11,000.00	FIXED	12.0250				100.1111	
KENYA MORTGAGE REFINANCE COMPANY MEDIUM TERM NOTE													
KMRC/FXD		KE7000007760	04-Mar-22	23-Feb-29	1,971	1,400.00	FIXED	12.5000					

Turnover in Bonds	
Today	Previous
1,448,981,000	**5,915,050,000**

Total Deals	
Today	Previous
79	**111**

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 any bond investment and the degree to which it matches your financial objectives.

KEY

FXD: Fixedrate Bond Treasury Bond **M/A:** 12 months/10 the value Market Average **MTN:** Medium Term Note

DTC: Dated Date Treasury Bond **YTM:** yield to maturity **YTC:** Yield to next coupon 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.