nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

August 9, 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 OF KENYA FIXED RATE TREASURY BONDS ABOVE KES.50 MILLION													August 9, 2023
THREE YEAR BONDS													
FXD1/2022/03	(Re-opened)	KE7000000212	11-Apr-22	07-Apr-25	607	66,584.00	Fixed	11.7060				96.6186	
FXD1/2023/03		KE8000000782	15-May-23	15-May-26	1,006	78,650.00	Fixed	14.2260	14.9000	97.5767	94.2191	94.2186	104,000,000
FIVE YEAR BONDS													
FXD1/2018/05		KE0000000647	25-Feb-19	18-Feb-24	194	68,384.50	Fixed	11.3040				105.2856	
FXD1/2019/05		KE0000001096	13-May-19	06-May-24	271	38,261.40	Fixed	10.8720				99.5834	
FXD2/2019/05		KE0000001789	16-Dec-19	09-Dec-24	490	44,830.50	Fixed	11.4920				97.9490	
FXD1/2020/05	(Re-opened)	KE0000000547	11-May-20	06-May-25	635	110,609.22	Fixed	11.8670				98.0790	
FXD1/2021/05	(Re-opened)	KE7000006655	15-Nov-21	09-Nov-26	1,188	66,075.85	Fixed	11.2770				88.0273	
FXD1/2022/05		KE8000000986	17-Jul-23	10-Jul-28	1,797	38,043.60	Fixed	16.9440				95.4375	
TEN YEAR BONDS													
FXD1/2014/10	(Re-opened)	KE3000009980	25-May-15	19-Jan-24	159	35,852.15	Fixed	12.1850				105.2879	
FXD1/2016/10	(Re-opened)	KE5000006329	20-Aug-18	17-Aug-26	1,104	65,277.06	Fixed	15.0380	17.5408	101.3034	94.4787	94.8874	482,350,000
FXD1/2016/10	(Re-opened)	KE5000006329	20-Aug-18	17-Aug-26	1,104	65,277.06	Fixed	15.0380	17.3044	101.8264	94.9027	94.8874	217,000,000
FXD1/2016/10	(Re-opened)	KE5000006329	20-Aug-18	17-Aug-26	1,104	65,277.06	Fixed	15.0380	17.1000	102.2791	95.2696	94.8874	87,850,000
FXD1/2017/10		KE5000007327	31-Jul-17	19-Jul-27	1,440	68,495.14	Fixed	12.9660				104.3377	
FXD1/2018/10		KE5000009792	27-Aug-18	14-Aug-28	1,832	40,584.60	Fixed	12.6860				94.1951	
FXD2/2018/10	(Re-opened)	KE5000009216	17-Dec-18	04-Dec-28	1,844	63,574.02	Fixed	12.9320				92.9844	
FXD1/2019/10		KE5000009863	20-Feb-19	12-Feb-29	2,014	67,524.85	Fixed	12.4380				91.0824	
FXD2/2019/10		KE5000009877	15-Apr-19	02-Apr-29	2,063	68,725.30	Fixed	12.3000				107.4393	
FXD1/2019/10		KE5000009879	15-Aug-19	08-Aug-29	2,189	68,743.45	Fixed	11.5170				89.3403	
FXD2/2019/10		KE6000005859	25-Nov-19	12-Nov-29	2,287	89,972.85	Fixed	12.2860				91.6921	
FXD1/2022/10		KE7000009436	16-May-22	02-May-32	3,190	60,705.30	Fixed	13.4950				88.7803	
FXD1/2023/10		KE8000005432	13-Feb-23	31-Jan-33	3,463	12,886.51	Fixed	14.1510				96.9612	
FIFTEEN YEAR BONDS													
FXD1/2008/15		KE4000003436	26-Oct-08	07-Oct-24	425	31,952.45	Fixed	12.5000				99.7787	
FXD1/2010/15		KE4000003550	20-Mar-10	10-Mar-25	579	27,693.90	Fixed	10.2500				94.5918	
FXD2/2010/15	(Re-opened)	KE4000003558	20-Apr-10	06-Dec-25	852	25,139.80	Fixed	9.0000				91.1581	
FXD1/2012/15		KE4000003675	24-Sep-12	06-Sep-27	1,488	86,939.90	Fixed	11.0000				96.2297	
FXD1/2013/15	(Re-opened)	KE4000003700	20-Feb-13	07-Feb-28	1,643	82,473.20	Fixed	11.2000				89.4156	
FXD2/2013/15	(Re-opened)	KE4000003808	23-Apr-13	10-Apr-28	1,706	79,859.75	Fixed	12.0000				82.7384	
FXD1/2014/15		KE4000003832	28-Mar-14	28-Mar-29	1,941	78,351.65	Fixed	12.6560				83.6813	
FXD2/2014/15		KE5000009879	22-Oct-14	03-Oct-33	3,705	33,411.70	Fixed	12.7550				94.6413	
FXD1/2015/15		KE5000009930	28-Jan-15	20-Jan-34	3,806	79,086.85	Fixed	12.8570				94.7817	
FXD2/2015/15		KE6000001194	13-May-15	29-Apr-34	3,911	81,644.75	Fixed	12.7240				91.4441	
FXD3/2015/15		KE6000001328	29-Jul-15	10-Jul-34	3,988	53,919.80	Fixed	12.3450				86.7211	
FXD1/2022/15	(Re-opened)	KE8000007218	20-Feb-20	05-Feb-35	4,198	73,156.30	Fixed	12.7560				88.3990	
FXD1/2023/15	(Re-opened)	KE7000009529	20-Apr-22	06-Apr-37	4,989	68,200.07	Fixed	13.9420				96.5000	
TWENTY YEAR BOND													
FXD1/2008/20	(Re-opened)	KE1000001483	05-Jun-08	05-Jun-28	1,762	55,410.70	Fixed	13.7500				98.1658	
FXD2/2011/20	(Re-opened)	KE2000002176	30-May-11	05-May-31	2,826	37,029.40	Fixed	10.0000				92.3173	
FXD1/2012/20	(Re-opened)	KE4000003849	26-Nov-12	01-Nov-32	3,372	87,285.65	Fixed	12.0000				87.2923	
FXD1/2014/20		KE5000006543	28-Sep-18	21-Sep-38	4,772	12,761.35	Fixed	14.0000				107.7741	
FXD2/2016/20		KE5000009325	26-Mar-18	01-Mar-38	4,318	54,515.60	Fixed	13.2000	15.2072	93.4597	88.3102	85.7179	123,500,000
FXD2/2018/20		KE5000009965	30-Jul-18	26-Jul-38	5,444	89,198.60	Fixed	13.2000				85.7179	
FXD1/2019/20		KE5000009984	15-Apr-19	21-Mar-39	5,793	83,550.00	Fixed	12.8730	15.7000	87.9058	83.6258	87.1988	298,500,000
FXD1/2021/20		KE7000005210	16-Aug-21	22-Jul-41	6,557	75,984.00	Fixed	13.4440				96.4336	
TWENTY FIVE YEAR BOND													
FXD1/2012/25	(Re-opened)	KE4000003689	28-Jun-12	20-May-35	4,310	28,192.50	Fixed	11.2500				91.3834	
FXD1/2018/25		KE5000008545	25-Jun-18	20-May-43	7,229	54,526.70	Fixed	13.4000				92.2814	
FXD1/2021/25	(Re-opened)	KE7000003652	10-May-21	06-Apr-46	8,279	66,480.00	Fixed	13.9240				92.7306	
FXD1/2022/25	(Re-opened)	KE8000005093	24-Oct-22	23-Sep-47	8,811	20,699.83	Fixed	14.1080				94.6840	
THIRTY YEAR BOND													
SDB 1/2013/30	(Re-opened)	KE2000002135	26-Feb-11	21-Jan-41	6,375	28,144.70	Fixed	12.0000				90.8334	
INFRASTRUCTURE BONDS													
IFB1/2011/12Yr		KE2000002242	03-Oct-11	18-Sep-23	40	11,735.50	Fixed	12.0000				99.1887	
IFB1/2013/12Yr		KE3000003130	30-Sep-13	15-Sep-25	768	16,080.21	Fixed	11.0000				98.5300	
IFB1/2014/12Yr		KE4000001169	27-Oct-14	12-Oct-26	1,160	16,631.45	Fixed	11.0000				95.6695	
IFB1/2015/10Yr		KE5000004180	14-Dec-15	02-Dec-24	481	8,508.50	Fixed	11.0000				105.2269	
IFB1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	1,637	33,486.55	Fixed	11.0000				92.4814	
IFB1/2018/05Yr		KE5000006454	23-May-18	12-May-23	642	28,035.40	Fixed	12.5000				99.7333	
IFB1/2018/15Yr		KE5000006669	24-Oct-18	06-Oct-33	2,980	38,004.70	Fixed	12.0000				91.7849	
IFB1/2017/07Yr		KE5000007984	27-Nov-17	18-Nov-24	497	21,262.25	Fixed	12.5000				98.8510	
IFB1/2017/12Yr		KE5000006980	27-Feb-17	12-Feb-29	2,014	11,402.05	Fixed	12.5000				99.6864	
IFB1/2018/15Yr		KE5000009693	28-Jan-18	10-Jan-33	3,442	41,184.80	Fixed	12.9000				88.5859	
IFB1/2018/01Yr		KE5000009193	16-Nov-18	05-Oct-38	5,556	38,787.30	Fixed	11.9500				88.4426	
IFB1/2018/15Yr		KE6000005543	26-Oct-18	08-Oct-35	4,443	71,028.55	Fixed	11.7500				79.1872	
IFB1/2020/20Yr		KE6000006760	20-Mar-19	22-Feb-44	7,622	14,628.65	Fixed	12.2000				74.5895	
IFB1/2020/07Yr		KE6000006653	03-Jun-20	25-May-26	1,020	26,226.65	Fixed	10.2000				96.0750	
IFB1/2020/09Yr		KE6000006430	15-Apr-20	02-Apr-29	2,063	78,073.60	Fixed	10.8500				89.1543	
IFB1/2020/11Yr		KE6000006545	24-Aug-20	11-Aug-31	2,924	80,249.60	Fixed	10.9000				88.3280	
IFB1/2021/15Yr		KE7000005554	25-Jun-21	20-Jun-37	4,998	60,958.35	Fixed	12.2570	15.3163	85.7692	85.2303	85.1362	198,000,000
IFB1/2021/18Yr		KE7000005546	12-Apr-21	21-Mar-39	5,793	81,785.60	Fixed	12.0670				99.9353	
IFB1/2022/12Yr		KE7000005327	13-Sep-21	18-Aug-42	6,949	104,742.20	Fixed	12.7370				83.6751	
IFB1/2022/18Yr		KE8000006242	13-Jun-22	21-Mar-40	6,130	79,827.50	Fixed	13.7420				98.3884	
IFB1/2022/18Yr		KE7000007877	21-Feb-22	28-Jan-41	6,382	98,377.55	Fixed	12.9650				88.6796	
IFB1/2022/14Yr		KE8000005215	14-Nov-22	27-Oct-36	4,828	54,258.60	Fixed	13.9380				97.4139	
IFB1/2022/8Yr		KE8000005525	05-Dec-22	27-Nov-28	1,937	68,561.98	Fixed	13.2150	13.0923	102.6615	100.3008	96.9617	1,000,000
IFB1/2022/14Yr		KE8000005215	14-Nov-22	27-Oct-36	4,828	54,258.60	Fixed	13.9380	13.9900	89.0350	85.7457	97.4139	400,000
IFB1/2022/14Yr		KE8000005215	14-Nov-22	27-Oct-36	4,828	54,258.60	Fixed	13.9380	15.6500	94.8604	91.5689	97.4139	45,000,000
IFB1/2022/14Yr		KE8000005215	14-Nov-22	27-Oct-36	4,828	54,258.60	Fixed	13.9380	15.6195	95.0000	91.7995	97.4139	5,400,000
IFB1/2022/14Yr		KE8000005215	14-Nov-22	27-Oct-36	4,828	54,258.60	Fixed	13.9380	14.6800	99.4663	96.1739	97.4139	1,600,000
IFB1/2022/14Yr		KE8000005215	14-Nov-22	27-Oct-36	4,828	54,258.60	Fixed	13.9380	14.6769	99.9615	96.1980	97.4139	10,000,000
IFB1/2022/14Yr		KE8000005215	14-Nov-22	27-Oct-36	4,828	54,258.60	Fixed	13.9380	14.5722	100.9005	96.7093	97.4139	26,000,000
IFB1/2022/14Yr		KE8000005215	14-Nov-22	27-Oct-36	4,828	54,258.60	Fixed	13.9380	14.3727	101.9005	97.7065	97.4139	3,000,000
IFB1/2022/14Yr		KE8000005215	14-Nov-22	27-Oct-36	4,828	54,258.60	Fixed	13.9380	14.1763	102.9005	98.7065	97.4139	3,800,000
IFB1/2022/14Yr		KE8000005215	14-Nov-22	27-Oct-36	4,828	54,258.60	Fixed	13.9380	14.0214	102.9005	99.5065	97.4139	1,100,000
IFB1/2022/21Yr		KE7000005222	13-Jun-22	21-May-43	6,130	79,827.50	Fixed	13.7420	14.9000	95.9600	93.7800	98.3884	1,600,000
IFB1/2022/18Yr		KE7000007877	21-Feb-22	28-Jan-41	6,382	98,377.55	Fixed	12.9650	12.6000	84.9477	79.8803	88.6796	600,000
IFB1/2022/18Yr		KE7000007877	21-Feb-22	28-Jan-41	6,382	98,377.55	Fixed	12.9650	13.3125	93.4653	87.4079	88.6796	1,100,000
IFB1/2023/17Yr		KE8000005679	19-Jun-23	10-Jun-30	2,497	213,389.35	Fixed	15.8370	15.5125	103.2083	101.0790	105.0886	31,000,000
IFB1/2023/17Yr		KE8000005679	19-Jun-23	10-Jun-30	2,497	213,389.35	Fixed	15.8370	15.4000	103.6953	101.4790	105.0886	12,000,000
IFB1/2023/17Yr		KE8000005679	19-Jun-23	10-Jun-30	2,497	213,389.35	Fixed	15.8370	15.3618	103.8312	101.6119	105.0886	2,000,000
IFB1/2023/17Yr		KE8000005679	19-Jun-23	10-Jun-30	2,497	213,389.35	Fixed	15.8370	15.3700	103.8724	101.6541	105.0886	3,000,000
IFB1/2023/17Yr		KE8000005679	19-Jun-23	10-Jun-30	2,497	213,389.35	Fixed	15.8370	15.3087	104.0206	101.8013	105.0886	5,000,000
IFB1/2023/17Yr		KE8000005679	19-Jun-23	10-Jun-30	2,497	213,389.35	Fixed	15.8370	15.3000	104.0619	101.8436	105.0886	1,000,000
IFB1/2023/17Yr		KE8000005679	19-Jun-23	10-Jun-30	2,497	213,389.35	Fixed	15.8370	15.2868	104.0950	101.8799	105.0886	2,200,000
IFB1/2023/17Yr		KE8000005679	19-Jun-23	10-Jun-30	2,497	213,389.35	Fixed	15.8370	15.2617	104.1987	101.9834	105.0886	20,000,000
IFB1/2023/17Yr		KE8000005679	19-Jun-23	10-Jun-30	2,497	213,389.35	Fixed	15.8370	15.2500	104.2408	102.0318	105.0886	2,000,000
IFB1/2023/17Yr		KE8000005679	19-Jun-23	10-Jun-30	2,497	213,389.35	Fixed	15.8370	15.2234	104.3252	102.1093	105.0886	350,000
IFB1/2023/17Yr		KE8000005679	19-Jun-23	10-Jun-30	2,497	213,389.35	Fixed	15.8370	15.2117	104.3682	102.1483	105.0886	3,000,000
IFB1/2023/17Yr		KE8000005679	19-Jun-23	10-Jun-30	2,497	213,389.35	Fixed	15.8370	15.2000	104.4102	102.1909	105.0886	9,500,000
IFB1/2023/17Yr		KE8000005679	19-Jun-23	10-Jun-30	2,497	213,389.35	Fixed	15.8370	15.1680	104.5221	102.3028	105.0886	500,000
IFB1/2023/17Yr		KE8000005679	19-Jun-23	10-Jun-30	2,497	213,389.35	Fixed	15.8370	15.0937	104.7555	102.5737	105.0886	5,000,000
IFB1/2023/17Yr		KE8000005679	19-Jun-23	10-Jun-30	2,497	213,389.35	Fixed	15.8370	14.7726	105.9022	103.7423	105.0886	1,500,000
IFB1/2023/17Yr		KE8000005679	19-Jun-23	10-Jun-30	2,497	213,389.35	Fixed	15.8370	14.7862	106.0592	103.8389	105.0886	4,000,000
IFB1/2023/17Yr		KE8000005679	19-Jun-23	10-Jun-30	2,497	213,389.35	Fixed	15.8370	14.6556	106.3802	104.1609	105.0886	49,500,000
IFB1/2023/17Yr		KE8000005679	19-Jun-23	10-Jun-30	2,497	213,389.35	Fixed	15.8370	14.6439	106.4362	104.2169	105.0886	500,000
IFB1/2023/17Yr		KE8000005679	19-Jun-23	10-Jun-30	2,497	213,389.35	Fixed	15.8370	14.5985	106.6411	104.4209	105.0886	4,000,000
IFB1/2023/17Yr		KE8000005679	19-Jun-23	10-Jun-30	2,497	213,389.35	Fixed	15.8370	14.4720	107.0738	104.8546	105.0886	4,500,000
IFB1/2023/17Yr		KE8000005679	19-Jun-23	10-Jun-30	2,497	213,389.35	Fixed	15.8370	14.4150	107.3054	105.0861	105.0886	24,500,000
IFB1/2023/17Yr	(Re-opened)	KE8000005549	13-Mar-23	20-Feb-40	6,039	68,705.30	Fixed	14.3990	15.6500	99.1062	93.2357	93.9607	5,000,000
IFB1/2023/17Yr	(Re-opened)	KE8000005549	13-Mar-23	20-Feb-40	6,039	68,705.30	Fixed	14.3990	15.0400	102.3158	96.4573	93.9607	2,000,000
IFB1/2023/17Yr	(Re-opened)	KE8000005549	13-Mar-23	20-Feb-40	6,039	68,705.30	Fixed	14.3990	15.0151	102.4492	96.5847	93.9607	3,000,000
IFB1/2023/17Yr	(Re-opened)	KE8000005549	13-Mar-23	20-Feb-40	6,039	68,705.30	Fixed	14.3990	14.9400	102.8548	96.9631	93.9607	100,000
CORPORATE BONDS													
REAL PEOPLE MEDIUM TERM NOTE													
RPMD B0/J9/26/R/18-0246-13-65		KE5000002086	10-Aug-15	28-Feb-25	569	267.10	VARIABLE	T B (91) + 1.00%				96.0000	
RPMD B0/J9/30/R/20-0047-13-65		KE5000003192	10-Aug-15	24-Jul-28	1,811	1,036.00	VARIABLE	T B (91) + 1.00%				101.5187	
ACORN GREEN BOND MEDIUM TERM NOTE													
ACORN FXD		KE6000007093	08-Nov-19	08-Nov-24	457	1,865.30	FIXED	12.2500				105.1794	
CENTUM REAL ESTATE LIMITED MEDIUM TERM NOTE (SENIOR SECURED)													
CENTUM REAL ESTATE - ZERO COUPON		KE7000005548	16-Dec-20	13-Dec-23	126	2,669.30	FIXED	12.5000				64.0467	
CENTUM REAL ESTATE - ZERO COUPON EQUITY LINKED		KE7000005854	16-Dec-20	13-Dec-23	126	354.60	FIXED	12.0000				-	
FAMILY BANK MEDIUM TERM NOTE													
FAMILY FXD		KE7000005685	25-Jun-21	18-Dec-26	1,227	3,999.00	FIXED	13.0000				99.9625	
FAMILY FLR		KE7000005193	25-Jun-21	18-Dec-26	1,227	1.00	VARIABLE	182-Day T-Bill +250bps				-	
EAST AFRICAN BREWERIES DOMESTIC MEDIUM TERM NOTE													
EABL DMT FXD		KE7000006043	20-Oct-21	28-Oct-26	1,177	11,000.00	FIXED	12.2500				100.2052	
KENYA MORTGAGE REFINANCE COMPANY MEDIUM TERM NOTE													
KMRC FXD		KE7000007760	04-Mar-22	23-Feb-29	2,025	1,400.00	FIXED	12.5000				-	

Turnover in Bonds	
Today	Previous
2,089,800,000	2,081,850,000

Total Deals	
Today	Previous
117	106

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:

IB: Floating Rate Treasury Bond | **MA**: 12 weeks 91 day rates Monitor Auction | **MTN**: Medium Term Note;

FXD: Fixed Rate Treasury Bond | **YTM**: yield to maturity | **YTC**: Yield to next coupon reset date | **CBK**: Central Bank of Kenya | **IFB**: Infrastructure Bond | **S**: Suspended

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