nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

August 30, 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 30, 2023
TWO YEAR BONDS													
FXD2/2023/2Y		KE6000000105	21-Aug-23	18-Aug-25	718	11,659.58	Fixed	16.6723	16.6000	101.0100	100.0904	-	171,000,000
THREE YEAR BONDS													
FXD1/2020/3Y	(Re-opened)	KE7000000213	11-Apr-22	07-Apr-25	586	66,594.08	Fixed	11.7960				99.4186	
FXD2/2022/3Y		KE6000000252	15-May-23	11-May-26	985	76,635.88	Fixed	14.2200				97.6164	
FIVE YEAR BONDS													
FXD1/2018/5Y		KE5000009547	25-Feb-18	19-Feb-26	173	65,359.50	Fixed	11.3040				100.2656	
FXD2/2019/5Y		KE5000001096	13-May-19	09-May-24	250	28,207.40	Fixed	10.6720				99.5104	
FXD3/2019/5Y		KE5000005705	16-Dec-19	09-Dec-24	467	44,630.50	Fixed	11.4500				97.5486	
FXD1/2020/5Y	(Re-opened)	KE5000009547	11-May-20	09-May-25	614	103,609.22	Fixed	11.9973				95.5785	
FXD2/2020/5Y	(Re-opened)	KE5000000000	15-Nov-21	09-Nov-25	1,157	66,015.46	Fixed	11.2773				98.0273	
FXD2/2023/5Y		KE5000009986	17-Jul-23	13-Jul-28	1,776	42,499.68	Fixed	16.6440	17.7000	99.2490	97.2128	96.3420	800,000,000
TEN YEAR BONDS													
FXD1/2014/10Y	(Re-opened)	KE3000008950	20-May-15	11-Jan-24	136	25,932.15	Fixed	12.1900				99.1927	
FXD1/2018/10Y	(Re-opened)	KE3000009205	26-Aug-18	17-Aug-28	1,095	62,277.98	Fixed	13.5390	17.5000	94.6312	94.4094	94.8974	81,500,000
FXD2/2017/10Y		KE3000007327	31-Jul-17	19-Jul-27	1,419	49,495.14	Fixed	12.9860				104.3377	
FXD1/2018/10Y	(Re-opened)	KE3000009762	27-Aug-18	24-Aug-28	1,811	40,596.65	Fixed	12.6860				96.1551	
FXD2/2018/10Y	(Re-opened)	KE3000009216	12-Dec-18	06-Dec-28	1,923	63,978.22	Fixed	12.9120				92.9968	
FXD1/2019/10Y		KE3000009653	25-Feb-19	22-Feb-29	1,993	67,626.95	Fixed	12.4190				91.0924	
FXD2/2019/10Y		KE3000009671	15-Apr-19	08-Apr-29	2,042	86,745.81	Fixed	12.9000				92.4361	
FXD3/2019/10Y		KE3000009695	13-Jun-19	10-Jun-29	2,106	69,761.20	Fixed	12.4500				91.2240	
FXD4/2019/10Y		KE3000009703	25-Nov-19	22-Nov-29	2,296	89,512.95	Fixed	12.2800				91.5321	
FXD1/2020/10Y		KE3000009836	16-May-22	09-May-32	3,108	66,705.30	Fixed	13.4900				99.7093	
FXD2/2020/10Y		KE3000009852	13-Oct-20	01-Jan-33	3,462	12,695.11	Fixed	14.1013				99.9012	
FIFTEEN YEAR BONDS													
FXD2/2008/15Y		KE4000003436	26-Oct-09	07-Oct-24	404	31,952.45	Fixed	12.0000				99.7767	
FXD1/2010/15Y		KE4000005500	29-Mar-10	10-Mar-25	526	27,693.95	Fixed	13.2500				94.5918	
FXD1/2013/15Y	(Re-opened)	KE4000009358	20-Apr-11	06-Dec-25	821	25,159.85	Fixed	9.0000				81.1581	
FXD1/2014/15Y		KE4000013675	24-Sep-12	29-Sep-27	1,458	85,939.85	Fixed	11.0000				96.2297	
FXD1/2015/15Y	(Re-opened)	KE4000015750	25-Feb-13	07-Feb-28	1,522	62,473.25	Fixed	11.2000				91.4286	
FXD2/2015/15Y	(Re-opened)	KE4000018806	29-Apr-13	10-Apr-28	1,685	78,809.75	Fixed	12.0000				92.7388	
FXD1/2016/15Y		KE4000024422	26-May-16	28-May-31	2,345	76,351.45	Fixed	12.5000				93.9011	
FXD2/2016/15Y	(Re-opened)	KE4000028879	22-Oct-16	03-Oct-33	3,687	33,411.76	Fixed	12.7000				94.6413	
FXD1/2018/15Y		KE4000040400	26-Jul-18	20-Jul-36	3,705	79,086.95	Fixed	12.8572				94.3927	
FXD2/2018/15Y		KE4000051158	13-May-19	26-Apr-34	3,990	81,984.75	Fixed	12.7240				91.4441	
FXD3/2018/15Y		KE4000051328	28-Jul-19	23-Jul-34	3,997	33,918.85	Fixed	12.9425				96.1571	
FXD1/2019/15Y	(Re-opened)	KE4000072116	25-Feb-20	05-Feb-35	4,177	73,156.35	Fixed	12.7500				93.6573	
FXD1/2022/15Y	(Re-opened)	KE4000095835	29-Apr-22	09-Apr-37	4,998	68,200.47	Fixed	13.9420				95.7528	
TWENTY YEAR BOND													
FXD1/2006/20Y	(Re-opened)	KE1000001450	30-Jun-06	05-Jun-26	1,141	32,413.75	Fixed	13.7500				97.9125	
FXD1/2015/20Y	(Re-opened)	KE1000012175	30-May-11	09-May-31	2,905	37,025.45	Fixed	10.0000				82.6177	
FXD1/2016/20Y	(Re-opened)	KE4000031945	28-Nov-12	01-Nov-32	3,351	87,265.55	Fixed	12.0000				87.2923	
FXD1/2018/20Y		KE4000054541	26-Sep-18	21-Sep-38	4,731	12,751.25	Fixed	14.0000				107.7741	
FXD1/2019/20Y		KE4000069325	28-Mar-19	21-Mar-39	5,297	94,515.95	Fixed	13.2000				99.3732	
FXD2/2019/20Y		KE4000069651	30-Jul-19	26-Jul-39	5,423	55,156.55	Fixed	13.2000				95.7179	
FXD1/2021/20Y		KE4000088844	15-Apr-21	21-Mar-38	5,092	83,393.55	Fixed	12.5730				88.8571	
FXD1/2022/20Y		KE4000102170	14-Aug-22	22-Jul-42	6,336	75,598.05	Fixed	13.4440				98.4226	
TWENTY FIVE YEAR BOND													
FXD1/2006/25Y	(Re-opened)	KE1000013085	26-Jun-15	28-May-31	4,289	25,132.55	Fixed	11.2000				91.3934	
FXD1/2018/25Y		KE4000039545	20-Jun-18	20-May-43	7,258	96,325.75	Fixed	13.4500				95.7980	
FXD1/2021/25Y	(Re-opened)	KE7000012652	13-Mar-21	09-Apr-46	8,236	95,400.05	Fixed	13.5240				85.7122	
FXD1/2022/25Y	(Re-opened)	KE4000095955	24-Oct-22	23-Sep-47	8,795	20,899.83	Fixed	14.1980				94.6948	
THIRTY YEAR BOND													
SDB 10012/2024	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	6,334	26,144.75	Fixed	12.0000				90.6134	
INFRASTRUCTURE BONDS													
IFB1/2013/12Y		KE4000002240	03-Oct-11	15-Sep-23	19	11,735.55	Fixed	12.0000				99.1157	
IFB2/2013/12Y		KE4000008150	30-Sep-13	13-Sep-25	747	16,993.21	Fixed	11.0000				96.7005	
IFB1/2014/12Y		KE4000013100	27-Oct-14	13-Oct-26	1,138	16,931.45	Fixed	11.0000				95.6065	
IFB1/2015/12Y		KE4000015933	14-Dec-15	03-Dec-27	1,492	8,066.35	Fixed	11.0000				98.9893	
IFB1/2016/12Y		KE4000020303	29-Mar-16	20-Mar-28	1,701	9,000.00	Fixed	12.0000				99.7000	
IFB1/2018/12Y		KE5000014854	23-May-18	13-May-30	2,547	28,455.45	Fixed	12.5000				99.7313	
IFB2/2018/12Y		KE5000019868	24-Oct-18	09-Oct-31	2,699	28,604.75	Fixed	12.0000				91.7949	
IFB1/2019/12Y		KE5000027586	27-Nov-19	19-Nov-31	2,846	21,962.25	Fixed	12.5000				98.6513	
IFB1/2021/12Y		KE5000036866	27-Feb-21	12-Feb-33	3,993	11,602.85	Fixed	12.5000				98.9804	
IFB1/2021/8Y		KE5000038800	29-Jun-18	10-Jun-33	3,421	41,184.85	Fixed	12.5000				87.4736	
IFB1/2022/8Y		KE5000050510	19-Nov-18	26-Oct-38	5,535	36,767.35	Fixed	11.8000	16.0000	85.7483	82.2395	85.8026	500,000,000
IFB1/2023/8Y		KE5000005540	26-Oct-18	26-Oct-26	4,422	71,028.55	Fixed	11.7500				79.1972	
IFB1/2023/20Y		KE5000009750	26-Mar-19	22-Feb-43	7,451	16,628.45	Fixed	12.3300				78.9085	
IFB1/2026/9Y		KE5000009653	03-Jun-20	25-May-35	889	20,229.65	Fixed	10.2500				99.9750	
IFB1/2026/8Y		KE5000009455	15-Apr-20	22-Apr-29	2,042	78,675.60	Fixed	10.8500				95.1543	
IFB1/2026/11Y		KE5000009545	24-Aug-20	11-Aug-31	2,903	86,959.65	Fixed	10.8500				95.3962	
IFB1/2027/10Y		KE7000009354	25-Jan-21	20-Jan-37	4,877	86,858.35	Fixed	12.2075				87.5105	
IFB1/2031/10Y		KE7000009545	13-Apr-21	21-Mar-38	5,092	81,795.65	Fixed	12.6875				98.6151	
IFB2/2031/10Y		KE7000009537	15-Dec-21	29-Nov-47	8,538	156,757.55	Fixed	12.7375				77.4443	
IFB1/2032/10Y		KE7000009693	13-Apr-22	21-Mar-38	5,092	78,167.25	Fixed					99.4875	
IFB1/2032/15Y		KE7000009777	27-Feb-22	26-Jan-47	8,301	36,377.55	Fixed	12.9420				105.6575	
IFB1/2032/11Y		KE6000009735	14-Nov-22	27-Oct-36	4,867	46,258.60	Fixed	13.6380				95.6703	
IFB1/2036/8Y		KE6000009325	05-Dec-22	27-Nov-36	5,014	58,561.95	Fixed	13.2150				100.2714	
IFB1/2037/7Y	(Re-opened)	KE5000005540	13-Mar-23	20-Feb-45	8,018	68,705.35	Fixed	14.5000				95.0533	
IFB1/2037/9Y		KE5000005879	19-Jun-23	30-Jun-30	2,678	213,359.35	Fixed	15.6373				99.3969	
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD2/2020/3Y	(Re-opened)	KE6000000948	20-Nov-20	20-Nov-23	2,151	87,205.65	Fixed	12.0000	18.7000	74.2428	74.7153	87.2023	1,150,000
FXD2/2017/5Y		KE5000007327	31-Jul-17	19-Jul-27	1,419	65,495.14	Fixed	12.9860	13.3000	100.1164	98.7984	104.3377	150,000
FXD1/2020/5Y	(Re-opened)	KE5000009547	11-May-20	09-May-25	614	103,609.22	Fixed	11.9973	14.5000	96.6086	95.8146	95.5785	450,000
FXD1/2022/5Y	(Re-opened)	KE7000009212	11-Apr-22	07-Apr-25	586	66,594.08	Fixed	11.7960	13.9000	101.4868	99.8968	99.4186	150,000
FXD1/2023/3Y		KE6000009105	21-Aug-23	18-Aug-25	718	11,659.58	Fixed	16.6723	16.6000	101.0100	100.0904	-	5,000,000
FXD1/2023/5Y	(Re-opened)	KE5000009986	17-Jul-23	13-Jul-28	1,776	42,499.68	Fixed	16.6440	17.8500	98.7819	96.7458	96.3420	3,000,000
FXD2/2023/5Y	(Re-opened)	KE5000009986	17-Jul-23	13-Jul-28	1,776	42,499.68	Fixed	16.6440	17.1400	101.0005	98.9608	96.3420	1,000,000
FXD3/2023/5Y	(Re-opened)	KE5000009986	17-Jul-23	13-Jul-28	1,776	42,499.68	Fixed	16.6440	16.6500	102.6300	100.5646	96.3420	1,500,000
FXD2/2018/20Y		KE4000054541	26-Sep-18	21-Sep-38	4,731	86,158.65	Fixed	13.2000	14.6514	91.5000	90.1562	95.7179	1,000,000
FXD3/2018/15Y		KE4000051328	28-Jul-19	23-Jul-34	3,997	33,918.85	Fixed	12.3400	16.7800	71.7606	70.5123	96.1571	1,000,000
IFB2/2012/12Y		KE4000008150	30-Sep-13	13-Sep-25	747	16,993.21	Fixed	11.0000	16.5000	96.4422	95.0154	96.7005	1,377,000
IFB1/2014/12Y		KE4000013100	27-Oct-14	13-Oct-26	1,138	16,931.45	Fixed	11.0000	16.0000	95.7000	94.3151	95.6065	1,400,000
FXD1/2015/10Y		KE3000007327	31-Jul-17	19-Jul-27	1,419	33,466.55	Fixed	11.0000	16.8400	97.4997	92.5733	98.2341	1,000,000
FXD1/2015/20Y		KE4000015933	14-Dec-15	03-Dec-27	1,492	33,466.55	Fixed	11.0000	16.5000	98.1333	93.9375	95.2011	33,050,000
FXD1/2015/12Y		KE4000015933	30-Mar-15	15-Mar-27	1,037	33,466.55	Fixed	11.0000	14.7000	100.0707	95.1448	95.2011	33,050,000
IFB1/2015/12Y		KE4000015933	27-Feb-17	02-Feb-28	1,503	11,602.85	Fixed	12.5000	12.7000	99.6552	98.3411	98.9804	1,100,000
IFB1/2016/10Y		KE5000005540	26-Oct-18	26-Oct-26	4,422	71,028.55	Fixed	11.7500	17.6100	89.0997	75.9679	79.1972	200,000
IFB2/2016/10Y		KE5000005540	26-Oct-18	26-Oct-26	4,422	71,028.55	Fixed	11.7500	15.1176	87.6305	83.9246	79.1972	5,500,000
IFB1/2016/20Y		KE5000009750	26-Mar-19	22-Feb-43	7,451	16,628.65	Fixed	12.2000	15.0371	89.0971	83.0339	78.9085	10,000,000
IFB1/2016/20Y		KE5000009750	25-Mar-19	22-Feb-43	7,451	16,628.65	Fixed	12.3300	14.8400	89.5919	84.1136	78.9085	3,300,000
IFB1/2020/8Y		KE5000009455	15-Apr-20	22-Apr-29	2,042	78,675.60	Fixed	10.8500	15.6000	92.2077	88.0350	95.1543	13,500,000
IFB1/2020/8Y		KE5000009455	15-Apr-20	22-Apr-29	2,042	78,675.60	Fixed	10.8500	15.3000	92.9435	88.7133	95.1543	1,000,000
IFB1/2020/8Y		KE5000009455	15-Apr-20	22-Apr-29	2,042	78,675.60	Fixed	10.8500	12.9000	98.7499	94.5172	95.1543	150,000
IFB1/2020/11Y		KE5000009545	24-Aug-20	11-Aug-31	2,903	86,959.65	Fixed	10.8500	16.8500	89.7173	86.4478	95.3962	3,500,000
IFB1/2020/11Y		KE5000009545	24-Aug-20	11-Aug-31	2,903	86,959.65	Fixed	10.8500	14.5900	97.5335	87.2900	95.3962	35,000,000
IFB1/2021/10Y		KE7000009355	25-Jan-21	20-Jan-37	4,877	86,858.35	Fixed	12.2075	17.5100	79.7975	74.9306	87.5105	300,000
IFB1/2021/10Y		KE7000009355	25-Jan-21	20-Jan-37	4,877	86,858.35	Fixed	12.2075	17.0000	80.9346	76.0406	87.5105	2,000,000
IFB1/2021/10Y		KE7000009355	25-Jan-21	20-Jan-37	4,877	86,858.35	Fixed	12.2075	16.4200	82.5349	77.5458	87.5105	1,000,000
IFB1/2021/10Y		KE7000009355	25-Jan-21	20-Jan-37	4,877	86,858.35	Fixed	12.2075	14.7200	89.0975	87.0126	87.5105	1,200,000
IFB1/2021/10Y		KE7000009355	25-Jan-21	20-Jan-37	4,877	86,858.35	Fixed	12.2075	14.6700	89.3205	88.0747	87.5105	1,000,000
IFB1/2021/10Y		KE7000009545	13-Apr-21	21-Mar-38	5,092	81,795.65	Fixed	12.6875	15.9899	88.6958	83.9042	98.6151	10,000,000
IFB1/2021/10Y		KE7000009545	13-Apr-21	21-Mar-38	5,092	81,795.65	Fixed	12.6875	14.9400	93.8856	88.5427	98.6151	2,500,000
IFB1/2022/12Y		KE7000009537	15-Dec-21	29-Nov-47	8,538	156,757.55	Fixed	12.7375	14.5000	94.5208	93.0708	77.4443	500,000
IFB1/2026/9Y		KE5000009325	05-Dec-22	27-Nov-36	5,014	58,561.95	Fixed	13.2150	12.5121	105.0731	101.9497	100.2714	5,750,000
IFB1/2026/11Y		KE5000009325	05-Dec-22	27-Nov-36	5,014	58,561.95	Fixed	13.2150	12.0000	107.0000	103.8125	100.2714	1,000,000
IFB1/2027/10Y		KE5000009325	05-Dec-22	27-Nov-36	5,014	58,561.95	Fixed	13.2150	11.9000	107.3000	104.1125	100.2714	1,000,000
IFB1/2027/7Y	(Re-opened)	KE5000005540	13-Mar-23	20-Feb-45	8,018	68,705.35	Fixed	14.5000	16.2000	100.0127	95.5026	95.0533	500,000
IFB1/2027/7Y	(Re-opened)	KE5000005540	13-Mar-23	20-Feb-45	8,018	68,705.35	Fixed	14.5000	17.2000	92.5339	90.6286	95.0533	500,000
IFB1/2032/15Y	(Re-opened)	KE6000009735	14-Nov-22	27-Oct-36	4,867	46,258.60	Fixed	13.6380	15.5000	100.0000	93.7795	95.6703	500,000

Treasury Bonds	
Today	Previous
1,122,915,000	1,009,200,000

Trade Details	
Today	Previous
30	146

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, and bond tax status.

Together, these factors help determine the value of your bond investment and the degree to which it matches your financial objectives.

LEGEND

FR Floating Rate Treasury Bond **VFR** Variable Fixed Rate **MTN** Medium Term Note **MFR** Medium Term Note

XD Ex-Rights **TN** Tender to sell **TN1** Tender to sell 1 **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.

CORPORATE BONDS													
REAL PEOPLE MEDIUM TERM NOTE													
RPM2/BD/09/09/10/2046/10/46		KE5000002096	10-Aug-16	29-Feb-28	949	297.18	VARIABLE	T-B (91) + 1.95%				90.0000	
RPM3/BD/20/09/20/2047/10/47		KE5000002162	15-Nov-17	24-Jul-25	1,758	1,036.05	VARIABLE	T-B (91) + 1.95%				101.0187	
ACORN GREEN BOND MEDIUM TERM NOTE													
ACORN/GB		KE6000007093	28-Nov-19	28-Nov-26	436	1,865.96	FIXED	12.2000				100.1784	
CENTUM REAL ESTATE LIMITED MEDIUM TERM NOTE (SENIOR SECURED)													
CENTUM/REA ESTATE - ZERO COUPON		KE7000002545	16-Dec-20	13-Dec-23	105	2,603.30	FIXED	12.0500				94.0467	
CENTUM/REA ESTATE - ZERO COUPON EQUITY LINKED		KE7000002564	16-Dec-20	13-Dec-23	105	394.60	FIXED	12.0000					
FAMILY BANK MEDIUM TERM NOTE													
FBN/LT/BD		KE7000005095	20-Jun-21	18-Dec-26	1,206	3,999.05	FIXED	13.0000				99.9925	
FBN/LT/BD		KE7000005103	20-Jun-21	18-Dec-26	1,206	1.00	VARIABLE	182-Day T-Bill +500bps					
EAST AFRICAN BREWERIES DOMESTIC MEDIUM TERM NOTE													
EABL/DET/BD		KE7000009540	25-Oct-21	25-Oct-26	1,156	11,000.00	FIXED	12.2500				100.2052	
KENYA MORTGAGE REFINANCE COMPANY MEDIUM TERM NOTE													
KMRC/FXD		KE7000007760	04-Mar-22	23-Feb-29	2,006	1,400.00	FIXED	12.5000				-	