nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

July 21, 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													**July 21, 2023**
THREE YEAR BONDS													
FXD1/2022/03Y	(Re-opened)	KE7000000212	11-Apr-22	07-Apr-26	626	68,584.09	Fixed	11.7083				96.6186	
FXD1/2022/03Y		KE3000000762	15-May-23	11-May-26	1,035	78,650.08	Fixed	14.2280	16.9900	96.5659	93.9470	96.0546	1,385,400,000
FXD1/2022/03Y		KE8000005762	15-May-23	11-May-26	1,035	78,650.08	Fixed	14.2280	16.2000	96.2322	95.6133	96.0546	67,550,000
FXD1/2022/03Y		KE8000005762	15-May-23	11-May-26	1,035	78,650.08	Fixed	14.2280	15.8007	99.0782	98.1857	96.0546	107,950,000
FIVE YEAR BONDS													
FXD1/2018/05Y		KE5000000547	20-Feb-19	19-Feb-24	213	65,359.50	Fixed	11.3040				100.2656	
FXD2/2018/05Y		KE8000001095	13-May-19	08-May-24	290	39,201.40	Fixed	10.8720				99.5934	
FXD2/2015/05Y		KE8000005766	16-Dec-19	09-Dec-24	507	44,630.50	Fixed	11.4502				97.9496	
FXD1/2020/05Y	(Re-opened)	KE8000005547	11-May-20	05-May-25	654	103,609.22	Fixed	11.6875				96.0785	
FXD1/2021/05Y	(Re-opened)	KE7000000651	15-Nov-21	09-Nov-26	1,207	68,075.85	Fixed	11.2770				91.0271	
FXD1/2022/05Y		KE8000005886	17-Jul-23	10-Jul-28	1,816	22,832.72	Fixed	16.8440				100.8014	
TEN YEAR BONDS													
FXD1/2014/10Y	(Re-opened)	KE3000000690	25-May-15	15-Jan-24	178	35,852.15	Fixed	12.1000				100.2679	
FXD1/2015/10Y	(Re-opened)	KE3000006320	29-Aug-16	17-Aug-26	1,123	34,046.92	Fixed	15.0360				87.2177	
FXD1/2017/10Y		KE3000007337	31-Jul-17	19-Jul-27	1,459	65,485.14	Fixed	12.9660				104.3377	
FXD1/2018/10Y		KE3000008782	27-Aug-18	14-Aug-28	1,851	46,584.60	Fixed	12.6860				94.1901	
FXD1/2019/10Y	(Re-opened)	KE3000009216	17-Dec-18	04-Dec-28	1,963	63,574.02	Fixed	12.9020				92.9844	
FXD1/2019/10Y		KE3000009683	20-Feb-19	12-Feb-29	2,033	67,524.85	Fixed	12.4380				51.0924	
FXD2/2019/10Y		KE3000009877	15-Apr-19	02-Apr-29	2,082	68,725.30	Fixed	12.9300				101.4393	
FXD2/2019/10Y		KE8000004676	10-Aug-19	06-Aug-29	2,208	68,743.45	Fixed	11.5170				89.3463	
FXD2/2020/10Y		KE8000005653	25-Nov-19	12-Nov-29	2,306	89,072.85	Fixed	12.0000				91.6321	
FXD1/2022/10Y		KE7000004436	16-May-22	03-May-32	3,209	65,705.30	Fixed	13.4900				86.7893	
FXD1/2022/10Y		KE8000005422	13-Feb-23	31-Jan-33	3,482	12,886.51	Fixed	14.1510				105.7532	
FIFTEEN YEAR BONDS													
FXD1/2006/15Y		KE4000003436	26-Oct-06	27-Oct-24	444	31,952.45	Fixed	12.5000				99.7797	
FXD2/2010/15Y		KE4000003550	20-May-10	10-Mar-25	596	27,693.90	Fixed	10.2000				94.5918	
FXD2/2011/15Y	(Re-opened)	KE2000001156	25-Apr-11	06-Dec-25	871	25,199.00	Fixed	9.0000				91.1561	
FXD1/2012/15Y		KE4000003655	24-Sep-12	06-Sep-27	1,508	90,939.90	Fixed	11.0000				96.2267	
FXD1/2013/15Y	(Re-opened)	KE4000003780	20-Feb-13	07-Feb-28	1,862	82,473.25	Fixed	11.2500	16.4000	86.7451	83.8619	82.8013	1,000,000,000
FXD2/2013/15Y	(Re-opened)	KE4000003869	20-Apr-13	10-Apr-28	1,795	79,659.75	Fixed	12.0000				83.7364	
FXD1/2014/15Y		KE3000004432	28-May-18	09-May-33	3,580	78,351.65	Fixed	12.6500				93.8611	
FXD2/2014/15Y	(Re-opened)	KE3000005873	22-Oct-18	13-Oct-33	3,727	33,411.70	Fixed	12.7500				94.8413	
FXD1/2015/15Y		KE3000006430	28-Jan-19	28-Jan-34	3,835	79,086.85	Fixed	12.8570				94.7317	
FXD2/2015/15Y		KE0000001104	13-May-19	24-Mar-34	3,930	61,644.75	Fixed	12.7340				91.4441	
FXD3/2015/15Y		KE0000001326	29-Jul-19	10-Jul-34	4,007	53,919.80	Fixed	12.3450				88.7211	
FXD1/2020/15Y	(Re-opened)	KE9000007318	20-Feb-20	06-Feb-35	4,217	73,156.30	Fixed	12.7580				99.9870	
FXD1/2022/15Y	(Re-opened)	KE7000000329	25-Apr-22	06-Apr-37	5,008	68,200.07	Fixed	13.9420				97.5468	
TWENTY YEAR BOND													
FXD1/2006/20Y	(Re-opened)	KE1000001493	30-Jun-06	05-Jun-26	1,791	55,410.70	Fixed	13.7500				98.1958	
FXD1/2012/20Y	(Re-opened)	KE2000002176	30-May-11	05-May-31	2,845	57,028.40	Fixed	10.0000				82.3173	
FXD1/2012/20Y	(Re-opened)	KE4000003849	26-Nov-12	01-Nov-32	3,391	67,285.65	Fixed	12.0000				87.2923	
FXD1/2014/20Y		KE3000006043	26-Sep-18	21-Sep-38	4,791	12,791.00	Fixed	14.0000				107.7741	
FXD1/2016/20Y		KE3000008326	26-Mar-19	07-Mar-39	5,337	94,515.60	Fixed	13.2000				94.4377	
FXD2/2016/20Y		KE3000008653	30-Jul-19	05-Jul-39	5,463	89,198.60	Fixed	13.2000				92.3105	
FXD1/2018/20Y		KE3000009884	15-Apr-19	21-Mar-39	5,722	83,550.00	Fixed	12.8730				87.1698	
FXD1/2022/20Y		KE7000005210	16-Aug-21	22-Jul-41	6,576	75,084.00	Fixed	13.4440				84.9811	
TWENTY FIVE YEAR BOND													
FXD1/2013/25Y	(Re-opened)	KE4000003680	28-Jun-13	28-May-38	4,329	25,192.50	Fixed	11.2500				91.3634	
FXD1/2015/25Y		KE3000006549	28-Jun-18	28-May-43	7,348	54,326.70	Fixed	13.4000				92.2014	
FXD1/2018/25Y	(Re-opened)	KE7000003682	10-May-21	06-Apr-46	8,298	90,490.00	Fixed	13.9240				90.1295	
FXD1/2022/25Y	(Re-opened)	KE8000005583	24-Oct-22	23-Sep-47	8,830	20,699.83	Fixed	14.1880	15.7000	93.9788	90.5487	93.1295	338,000,000
FXD2/2022/25Y	(Re-opened)	KE8000005583	24-Oct-22	23-Sep-47	8,830	20,699.83	Fixed	14.1880	15.2631	95.5201	93.0800	93.1295	37,050,000
THIRTY YEAR BOND													
BOND 1/2021/30Y	(Re-opened)	KE2000002135	20-Feb-11	21-Jan-41	6,394	28,144.70	Fixed	12.0000				90.8324	
INFRASTRUCTURE BONDS													
IFB1/2011/12Yr		KE2000002242	03-Oct-11	18-Sep-23	59	11,735.90	Fixed	12.0000				99.1557	
IFB1/2013/12Yr		KE3000006130	30-Sep-13	15-Sep-25	767	16,060.21	Fixed	11.0000				96.5500	
IFB1/2014/12Yr		KE4000001169	21-Oct-14	12-Oct-26	1,179	14,631.48	Fixed	11.0000				96.8695	
IFB1/2015/8Yr		KE3000041180	14-Dec-15	02-Dec-24	500	8,508.90	Fixed	11.0000				100.2268	
IFB1/2015/12Yr		KE4000001493	30-Mar-15	15-Mar-27	1,437	33,486.55	Fixed	11.0000				92.4814	
IFB1/2016/8Yr		KE3000044654	23-May-16	12-May-25	661	28,035.40	Fixed	12.5000				99.7333	
IFB1/2016/15Yr		KE5000006659	24-Oct-16	06-Oct-31	2,899	30,004.70	Fixed	12.0000				91.7649	
IFB1/2017/7Yr		KE5000007988	27-Nov-17	19-Nov-24	486	21,262.25	Fixed	12.5000				98.8510	
IFB1/2017/12Yr		KE5000006980	27-Feb-17	12-Feb-29	2,033	11,622.85	Fixed	12.5000				99.6804	
IFB1/2018/15Yr		KE5000006983	28-Jan-18	10-Jan-33	3,461	41,184.90	Fixed	12.5000				94.9664	
IFB1/2018/20Yr		KE5000009159	16-Nov-18	25-Oct-38	5,575	38,787.30	Fixed	11.9500				89.9066	
IFB1/2019/18Yr		KE5000005543	28-Oct-19	08-Oct-38	4,462	71,028.55	Fixed	11.7500				79.1973	
IFB1/2019/20Yr		KE5000009750	20-Mar-19	22-Feb-44	7,521	16,828.65	Fixed	12.0000				89.0897	
IFB1/2020/8Yr		KE5000006983	03-Jun-20	25-May-28	1,939	26,226.65	Fixed	10.2000				96.9758	
IFB1/2020/8Yr		KE5000006630	15-Apr-20	02-Apr-28	2,082	78,972.60	Fixed	10.8500				88.1543	
IFB1/2020/11Yr		KE8000005645	24-Aug-20	11-Aug-31	2,943	86,249.60	Fixed	10.9000				88.3285	
IFB1/2020/12Yr		KE7000005334	25-Jun-21	25-Jun-37	4,917	60,958.35	Fixed	12.2570				87.7707	
IFB1/2021/18Yr		KE7000005546	12-Apr-21	21-Mar-38	5,722	81,785.60	Fixed	12.6670	12.6700	103.4848	99.6053	95.3118	155,000,000
IFB1/2021/21Yr		KE7000005537	15-Sep-21	18-Aug-42	6,968	106,742.20	Fixed	12.7370				87.1656	
IFB1/2022/18Yr		KE8000002322	13-Jun-22	21-May-40	6,149	78,627.50	Fixed	13.7420	15.5750	91.9286	90.4564	89.8616	125,000,000
IFB1/2022/21Yr		KE7000007877	21-Feb-22	28-Jan-41	6,401	98,377.55	Fixed	12.9650				88.8766	
IFB1/2022/14Yr		KE8000005549	14-Nov-22	27-Oct-36	4,847	94,258.60	Fixed	13.9380				90.4165	
IFB1/2023/8Yr		KE8000005523	05-Dec-22	27-Nov-28	1,956	59,561.95	Fixed	13.2150				96.9017	
IFB1/2023/17Yr	(Re-opened)	KE8000005549	13-Mar-23	20-Feb-40	6,056	68,705.30	Fixed	14.3990				100.6298	
IFB1/2023/7Yr		KE8000005679	18-Jun-23	10-Jun-30	2,516	213,399.35	Fixed	15.8370	15.4000	102.8955	101.5632	101.5047	100,000,000
IFB1/2023/7Yr		KE8000005679	18-Jun-23	10-Jun-30	2,516	213,399.35	Fixed	15.8370	15.3788	102.9743	101.6820	101.5047	100,000,000
IFB1/2023/7Yr		KE8000005679	18-Jun-23	10-Jun-30	2,516	213,399.35	Fixed	15.8370	15.2800	103.3262	101.9330	101.5047	131,100,000
IFB1/2023/7Yr		KE8000005679	18-Jun-23	10-Jun-30	2,516	213,399.35	Fixed	15.8370	15.2000	103.6145	102.2225	101.5047	114,000,000
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD1/2022/03Yr		KE8000005762	15-May-23	11-May-26	1,035	78,650.08	Fixed	14.2280	15.1270	100.5573	97.9384	96.0546	38,000,000
FXD1/2022/03Yr		KE8000005762	15-May-23	11-May-26	1,035	78,650.08	Fixed	14.2280	15.0000	100.6374	98.2195	96.0546	2,000,000
FXD1/2022/05Yr		KE8000005886	17-Jul-23	10-Jul-28	1,816	22,832.72	Fixed	16.8440	15.9100	103.3136	103.1295	100.8014	8,600,000
FXD1/2022/05Yr		KE8000005886	17-Jul-23	10-Jul-28	1,816	22,832.72	Fixed	16.8440	15.7000	104.0369	103.6516	100.8014	1,500,000
FXD2/2018/10Yr		KE3000004676	10-Aug-19	06-Aug-29	2,208	68,743.45	Fixed	11.5170	17.5200	83.0792	78.0791	89.3463	200,000
FXD1/2020/08Yr	(Re-opened)	KE5000006983	03-Jun-20	25-May-28	1,939	26,226.65	Fixed	13.9240	17.9300	82.7723	79.9416	96.3385	100,000
IFB1/2015/15Yr		KE5000005543	28-Oct-19	08-Oct-34	4,462	71,028.55	Fixed	11.7500	17.0100	78.6755	75.6248	79.1972	2,300,000
IFB1/2020/8Yr		KE8000009853	03-Jun-20	25-May-28	1,939	26,226.65	Fixed	10.2000	12.7600	95.4646	93.9884	96.9750	100,000
IFB1/2020/8Yr		KE8000009853	03-Jun-20	25-May-28	1,939	26,226.65	Fixed	10.2000	12.6000	95.7319	94.2861	96.9750	5,000,000
IFB1/2020/11Yr		KE8000005645	24-Aug-20	11-Aug-31	2,943	86,249.60	Fixed	10.9000	17.0135	84.2115	79.6901	88.3285	16,000,000
IFB1/2020/11Yr		KE8000005645	24-Aug-20	11-Aug-31	2,943	86,249.60	Fixed	10.9000	16.8500	84.6095	80.1485	88.3285	2,500,000
IFB1/2021/18Yr		KE7000005546	12-Apr-21	21-Mar-38	5,722	81,785.60	Fixed	12.6670	17.0000	83.2554	79.6859	95.3118	100,000
IFB1/2021/21Yr		KE7000005537	15-Sep-21	18-Aug-42	6,968	106,742.20	Fixed	12.7370	17.2400	82.9235	77.7746	87.1656	300,000
IFB1/2021/21Yr		KE7000005537	15-Sep-21	18-Aug-42	6,968	106,742.20	Fixed	12.7370	13.6000	100.6258	98.0769	87.1656	300,000
IFB1/2022/18Yr		KE8000002322	13-Jun-22	21-May-40	6,149	78,627.50	Fixed	13.7420	17.2300	84.0477	83.0753	89.8616	1,000,000
IFB1/2022/18Yr		KE8000002322	13-Jun-22	21-May-40	6,149	78,627.50	Fixed	13.7420	17.0000	85.5132	84.0406	89.8616	200,000
IFB1/2022/18Yr		KE8000002322	13-Jun-22	21-May-40	6,149	78,627.50	Fixed	13.7420	14.8000	95.2021	93.7747	89.8616	5,000,000
IFB1/2022/18Yr		KE8000002322	13-Jun-22	21-May-40	6,149	78,627.50	Fixed	13.7420	14.6000	95.7932	95.3238	89.8616	100,000
IFB1/2022/21Yr		KE7000007877	21-Feb-22	28-Jan-41	6,401	98,377.55	Fixed	12.9650	17.0000	80.2031	79.8248	88.8766	500,000
IFB1/2022/21Yr	(Re-opened)	KE8000005549	13-Mar-23	20-Feb-40	6,056	68,705.30	Fixed	14.3990	14.3400	102.0840	96.9415	100.6298	2,500,000
IFB1/2023/17Yr	(Re-opened)	KE8000005549	13-Mar-23	20-Feb-40	6,056	68,705.30	Fixed	14.3990	14.3000	104.5185	99.3750	100.6298	1,000,000
IFB1/2023/17Yr	(Re-opened)	KE8000005549	13-Mar-23	20-Feb-40	6,056	68,705.30	Fixed	14.3990	14.0000	107.4862	102.2637	100.6298	100,000
IFB1/2023/07Yr		KE8000005679	18-Jun-23	10-Jun-30	2,516	213,399.35	Fixed	15.8370	15.1151	103.0000	101.8077	101.5047	800,000
IFB1/2023/07Yr		KE8000005679	18-Jun-23	10-Jun-30	2,516	213,399.35	Fixed	15.8370	15.2547	103.4174	102.0251	101.5047	18,900,000
IFB1/2023/07Yr		KE8000005679	18-Jun-23	10-Jun-30	2,516	213,399.35	Fixed	15.8370	15.2500	103.4343	102.0420	101.5047	4,000,000
IFB1/2023/07Yr		KE8000005679	18-Jun-23	10-Jun-30	2,516	213,399.35	Fixed	15.8370	15.0114	104.3000	102.9077	101.5047	18,200,000
IFB1/2023/07Yr		KE8000005679	18-Jun-23	10-Jun-30	2,516	213,399.35	Fixed	15.8370	14.9506	104.5221	103.1295	101.5047	200,000
IFB1/2023/07Yr		KE8000005679	18-Jun-23	10-Jun-30	2,516	213,399.35	Fixed	15.8370	14.9000	104.7076	103.3153	101.5047	100,000
IFB1/2023/07Yr		KE8000005679	18-Jun-23	10-Jun-30	2,516	213,399.35	Fixed	15.8370	14.8225	105.0000	103.6077	101.5047	1,200,000
IFB1/2023/07Yr		KE8000005679	18-Jun-23	10-Jun-30	2,516	213,399.35	Fixed	15.8370	14.7751	105.1638	103.7715	101.5047	5,000,000
IFB1/2023/07Yr		KE8000005679	18-Jun-23	10-Jun-30	2,516	213,399.35	Fixed	15.8370	14.6584	105.6000	104.2077	101.5047	1,250,000
IFB1/2023/07Yr		KE8000005679	18-Jun-23	10-Jun-30	2,516	213,399.35	Fixed	15.8370	14.6010	106.0000	104.6077	101.5047	1,000,000
IFB1/2023/07Yr		KE8000005679	18-Jun-23	10-Jun-30	2,516	213,399.35	Fixed	15.8370	14.5000	106.1909	104.7986	101.5047	8,050,000
IFB1/2023/07Yr		KE8000005679	18-Jun-23	10-Jun-30	2,516	213,399.35	Fixed	15.8370	14.4177	106.5000	105.1077	101.5047	2,000,000
IFB1/2023/07Yr		KE8000005679	18-Jun-23	10-Jun-30	2,516	213,399.35	Fixed	15.8370	14.3200	106.8684	105.4761	101.5047	500,000
IFB1/2023/07Yr		KE8000005679	18-Jun-23	10-Jun-30	2,516	213,399.35	Fixed	15.8370	14.3100	106.9062	105.5139	101.5047	9,200,000
CORPORATE BONDS													
REAL PEOPLE MEDIUM TERM NOTE													
RPBD.BD.06/0618-0048-13.65		KE5000002086	10-Aug-15	28-Feb-26	988	267.10	VARIABLE	T.B.(91)+1.80%				96.0000	
RPBD.BD.05/0930-0047-13.65		KE5000001152	10-Aug-15	24-Jul-24	1,830	1,090.00	VARIABLE	T.B.(91)+1.80%				101.5187	
ACORN GREEN BOND MEDIUM TERM NOTE													
ACORN FXD		KE6000007093	08-Nov-19	30-Nov-24	476	1,865.90	FIXED	12.2050				105.1794	
CENTUM REAL ESTATE LIMITED MEDIUM TERM NOTE (SENIOR SECURED)													
CENTUM REAL ESTATE - ZERO COUPON		KE7000005648	16-Dec-20	13-Dec-23	145	2,603.30	FIXED	12.5000				84.0467	
CENTUM REAL ESTATE - ZERO COUPON EQUITY LINKED		KE7000005664	16-Dec-20	13-Dec-23	145	354.60	FIXED	12.0000				-	
FAMILY BANK MEDIUM TERM NOTE													
FAMILY FXD		KE7000005585	25-Jun-21	18-Dec-26	1,246	3,099.00	FIXED	13.0000				99.9825	
FAMILY FLR		KE7000005151	25-Jun-21	18-Dec-26	1,246	1.00	VARIABLE	182-Day T-Bill +2Basis				-	
EAST AFRICAN BREWERIES DOMESTIC MEDIUM TERM NOTE													
EABL DNT FXD		KE7000006649	29-Oct-21	29-Oct-26	1,196	11,000.00	FIXED	12.2500				100.2052	
KENYA MORTGAGE REFINANCE COMPANY MEDIUM TERM NOTE													
KMRC FXD		KE7000007780	04-Mar-22	23-Feb-26	1,094	1,450.00	FIXED	12.5000				-	

Company to Watch	
Today	Previous
4,665,500,000	**3,277,100,000**

NSE Data	
Today	Previous
97	**122**

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.

Abbreviations

FRN: Floating Rate Treasury Bond **MA**: 12 months of Interbank Market Average **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 connection with the information