nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

June 7, 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													June 7, 2023
THREE YEAR BONDS													
FXD1/2022/03	(Re-opened)	KE7000009212	11-Apr-22	07-Apr-25	670	60,594.09	Fixed	11.7660				97.6216	-
FXD1/2023/03		KE9000003762	15-May-23	11-May-26	1,069	58,098.01	Fixed	14.2280	14.2920	100.6009	99.9218	100.0386	500,000,000
FIVE YEAR BONDS													
FXD1/2019/05		KE9000009347	29-Feb-19	19-Feb-24	257	85,358.90	Fixed	11.3040				100.2656	-
FXD2/2019/05		KE9000001096	13-May-19	06-May-24	304	39,201.60	Fixed	10.6720				99.7509	-
FXD2/2019/05		KE9000003798	16-Dec-19	09-Dec-24	551	44,830.00	Fixed	11.4920	13.0000	98.0370	98.0054	97.4516	100,000,000
FXD1/2020/05	(Re-opened)	KE9000003547	11-May-20	03-May-25	698	103,608.22	Fixed	11.8670				96.0785	-
FXD1/2021/05	(Re-opened)	KE7000006655	15-Nov-21	09-Nov-26	1,251	66,075.85	Fixed	11.2770				98.1529	-
TEN YEAR BONDS													
FXD1/2013/10	(Re-opened)	KE2000006037	01-Jul-13	19-Jun-23	12	39,248.20	Fixed	12.3730				105.0788	-
FXD1/2014/10	(Re-opened)	KE9000008889	29-May-14	15-Jan-24	222	35,852.15	Fixed	12.1800				108.2464	-
FXD1/2015/10		KE9000006326	29-Aug-16	11-Aug-26	1,167	18,306.45	Fixed	15.0390				103.1211	-
FXD1/2017/10		KE9000007327	31-Jul-17	19-Jul-27	1,503	65,485.14	Fixed	12.9880				108.6690	-
FXD1/2018/10		KE9000009762	27-Aug-18	14-Aug-28	1,895	40,584.60	Fixed	12.6860				94.4791	-
FXD2/2018/10	(Re-opened)	KE9000009216	17-Dec-18	04-Dec-28	2,007	63,574.02	Fixed	12.5020				95.5601	-
FXD1/2019/10		KE9000008653	25-Feb-19	12-Feb-29	2,077	67,924.85	Fixed	12.4380				93.1850	-
FXD2/2019/10		KE9000008877	15-Apr-19	02-Apr-29	2,126	80,725.30	Fixed	12.3000				108.9458	-
FXD2/2019/10		KE9000004876	13-Aug-19	05-Aug-29	2,252	68,743.45	Fixed	11.5170				89.0795	-
FXD4/2019/10		KE9000005693	25-Nov-19	12-Nov-29	2,350	89,872.85	Fixed	12.2880				81.6321	-
FXD1/2022/10		KE7000009436	19-May-22	23-May-32	3,253	60,705.30	Fixed	13.4900	13.7230	99.6485	98.7961	98.7516	100,000,000
FXD1/2023/10		KE9000005432	13-Feb-23	31-Jan-33	3,526	12,886.51	Fixed	14.1510				105.7532	-
FIFTEEN YEAR BONDS													
FXD1/2009/15		KE4000003436	28-Oct-09	07-Oct-24	488	31,952.45	Fixed	12.5000	12.6500	101.7705	99.7787	99.3592	300,000,000
FXD2/2010/15		KE4000003550	29-Mar-10	10-Mar-25	642	27,693.90	Fixed	10.2500				94.7635	-
FXD2/2014/15	(Re-opened)	KE2000001558	25-Apr-11	08-Dec-25	915	25,199.80	Fixed	9.0000				91.1581	-
FXD1/2021/15		KE4000003675	24-Sep-12	06-Sep-27	1,552	90,939.90	Fixed	11.0000				95.3933	-
FXD1/2013/15	(Re-opened)	KE4000002780	25-Feb-13	07-Feb-28	1,706	62,473.25	Fixed	11.2500	15.4500	88.9710	86.4476	86.0172	116,000,000
FXD2/2013/15	(Re-opened)	KE4000003808	29-Apr-13	10-Apr-28	1,769	70,858.75	Fixed	12.0000				93.0465	-
FXD1/2018/15		KE9000009432	29-May-18	23-May-33	3,624	75,351.65	Fixed	12.8350				93.0611	-
FXD2/2018/15	(Re-opened)	KE9000008879	22-Oct-18	03-Oct-33	3,771	33,411.70	Fixed	12.7500				94.8413	-
FXD1/2019/15		KE9000009430	28-Jan-19	09-Jan-34	3,869	79,096.95	Fixed	12.9570				92.1743	-
FXD2/2019/15		KE6000001104	13-May-19	24-Apr-34	3,974	81,644.75	Fixed	12.7240	14.3000	92.4926	91.4431	84.0496	125,000,000
FXD3/2019/15		KE6000001328	29-Jul-19	10-Jul-34	4,051	53,919.60	Fixed	12.3400				86.7211	-
FXD1/2020/15	(Re-opened)	KE9000007218	25-Feb-20	05-Feb-35	4,261	73,156.30	Fixed	12.7580				99.0870	-
FXD1/2022/15	(Re-opened)	KE7000009329	25-Apr-22	06-Apr-37	5,052	69,200.07	Fixed	13.8420				97.5468	-
TWENTY YEAR BOND													
FXD1/2008/20	(Re-opened)	KE0000001493	30-Jun-08	05-Jun-28	1,825	53,410.70	Fixed	13.7500				98.3967	-
FXD1/2011/20	(Re-opened)	KE4000002176	30-May-11	05-May-31	2,889	37,029.40	Fixed	10.0000				92.3177	-
FXD1/2012/20	(Re-opened)	KE4000003849	26-Nov-12	01-Nov-32	3,435	87,285.65	Fixed	12.0000				87.2903	-
FXD1/2016/20		KE9000006543	26-Sep-16	01-Sep-36	4,835	12,761.20	Fixed	14.0000				107.7741	-
FXD1/2018/20		KE9000008325	20-Mar-18	01-Mar-38	5,381	94,510.60	Fixed	13.2000				95.4377	-
FXD2/2018/20		KE9000008655	30-Jul-18	05-Jul-38	5,507	89,198.60	Fixed	13.2000	14.7538	95.5414	90.6458	95.3771	242,000,000
FXD1/2019/20		KE9000009984	15-Apr-19	21-Mar-39	5,795	93,350.00	Fixed	12.8730				89.8100	-
FXD1/2021/20		KE7000005210	16-Aug-21	22-Jul-41	6,620	75,884.00	Fixed	13.4440				93.2292	-
TWENTY FIVE YEAR BOND													
FXD1/2010/25	(Re-opened)	KE4000003089	28-Jun-10	28-Mar-35	4,373	20,192.50	Fixed	11.2500				91.9604	-
FXD1/2015/25		KE9000008545	25-Jun-18	25-Mar-43	7,292	94,328.70	Fixed	13.4000				93.2932	-
FXD1/2018/25		KE9000008549	25-Jun-18	25-Mar-43	7,292	94,328.70	Fixed	13.6000				93.2932	-
FXD1/2021/25	(Re-opened)	KE7000003853	13-May-21	09-Apr-46	8,342	90,490.00	Fixed	13.9240				97.1407	-
FXD2/2022/25	(Re-opened)	KE9000009093	24-Oct-22	23-Sep-47	8,674	20,689.83	Fixed	14.3880				87.7291	-
THIRTY YEAR BOND													
SDB 1/2011/30	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	6,438	38,144.70	Fixed	12.0000				96.8334	-
INFRASTRUCTURE BONDS													
IFB1/2011/25		KE2000002242	03-Oct-11	18-Sep-23	103	11,735.50	Fixed	12.0000				98.1557	-
IFB1/2013/21		KE3000008130	30-Sep-13	15-Sep-25	831	16,060.21	Fixed	11.0000				96.5500	-
IFB1/2014/20		KE4000001159	27-Oct-14	13-Oct-26	1,223	16,631.48	Fixed	11.0000				95.6495	-
IFB1/2015/15		KE5000004100	14-Dec-15	02-Dec-24	544	8,506.90	Fixed	11.8000				105.2269	-
IFB1/2015/12		KE4000001653	30-Mar-15	15-Mar-27	1,637	33,486.55	Fixed	11.3000				96.9748	-
IFB1/2016/11		KE5000004654	23-Mar-16	12-Mar-27	705	28,035.40	Fixed	12.5000				99.7333	-
IFB1/2016/15		KE5000006659	24-Oct-16	06-Oct-31	3,043	30,004.70	Fixed	12.0000				91.7649	-
IFB1/2017/10		KE5000007988	27-Nov-17	18-Nov-24	530	21,262.25	Fixed	12.5000				98.0510	-
IFB1/2017/12		KE5000006980	27-Feb-17	12-Feb-29	2,077	11,452.85	Fixed	12.5000				99.6804	-
IFB1/2018/15		KE5000008093	29-Jun-18	15-Jan-33	3,505	41,164.80	Fixed	12.5000				94.0664	-
IFB1/2018/20		KE9000009199	19-Nov-18	25-Oct-38	5,619	36,787.30	Fixed	11.9500				91.7398	-
IFB1/2019/15		KE9000005543	28-Oct-19	08-Oct-35	4,506	71,028.55	Fixed	11.7500				87.3628	-
IFB1/2019/25		KE5000009760	25-Mar-19	22-Feb-44	7,565	16,828.65	Fixed	12.2000				86.7958	-
IFB1/2020/8		KE6000008653	03-Jun-20	25-Mar-26	1,083	20,228.65	Fixed	10.2000				98.4009	-
IFB1/2020/11		KE6000008430	15-Apr-20	02-Apr-29	2,126	78,873.60	Fixed	10.8500				92.3356	-
IFB1/2020/11		KE6000008430	15-Apr-20	02-Apr-29	2,126	78,873.60	Fixed	10.8500				92.3356	-
IFB1/2020/11		KE6000009545	24-Aug-20	11-Aug-31	2,987	80,249.60	Fixed	10.8000				89.5995	-
IFB1/2021/10		KE7000003549	13-Mar-23	20-Feb-40	6,102	68,705.36	Fixed	14.3990	14.9500	100.2670	96.9652	97.1374	50,000,000
IFB1/2021/17	(Re-opened)	KE9000005549	13-Mar-23	20-Feb-40	6,102	68,705.36	Fixed	14.3990	14.9573	100.4998	97.0978	97.1374	70,000,000
IFB1/2021/17	(Re-opened)	KE9000005549	13-Mar-23	20-Feb-40	6,102	68,705.36	Fixed	14.3990	14.5575	102.4426	99.0406	97.1374	131,350,000
BONDS - SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD2/2019/05		KE9000009877	15-Apr-19	02-Apr-29	2,126	60,725.30	Fixed	12.3000	16.2900	87.2275	85.2876	108.0458	1,000,000
FXD1/2010/15		KE4000003550	29-Mar-10	10-Mar-25	642	27,693.90	Fixed	10.2500	14.7000	95.6759	93.2542	94.7635	6,000,000
FXD2/2010/15		KE4000003550	29-Mar-10	10-Mar-25	642	27,693.90	Fixed	10.2500	11.2000	100.9037	98.4920	94.7635	100,000
FXD2/2010/15	(Re-opened)	KE2000001558	25-Apr-11	08-Dec-25	915	25,199.80	Fixed	9.0000	14.1000	93.8826	89.5062	91.1581	1,500,000
FXD1/2021/15		KE4000003675	24-Sep-12	06-Sep-27	1,552	90,939.90	Fixed	11.0000	16.3700	86.5124	83.9135	95.3933	400,000
FXD1/2021/15		KE4000003675	24-Sep-12	06-Sep-27	1,552	90,939.90	Fixed	11.0000	13.0800	95.9193	93.3194	95.3933	100,000
FXD1/2021/20		KE7000005210	16-Aug-21	22-Jul-41	6,620	75,884.00	Fixed	13.4440	14.6000	96.6474	92.6369	93.2292	1,500,000
FXD1/2010/25	(Re-opened)	KE4000003089	28-Jun-10	28-Mar-35	4,373	20,192.50	Fixed	11.2500	14.8500	85.5506	80.0891	91.9604	7,000,000
FXD1/2018/25		KE9000008549	25-Jun-18	25-Mar-43	7,292	94,328.70	Fixed	13.4000	14.6500	98.2134	91.9552	93.2932	4,500,000
FXD1/2018/25		KE9000008549	25-Jun-18	25-Mar-43	7,292	94,328.70	Fixed	13.6000	13.4355	106.0000	99.7418	93.2932	500,000
FXD1/2022/25	(Re-opened)	KE9000009093	24-Oct-22	23-Sep-47	8,674	20,689.83	Fixed	14.3880	14.6500	88.6162	86.9612	87.7291	2,000,000
IFB1/2011/25		KE2000002242	03-Oct-11	18-Sep-23	103	11,735.50	Fixed	12.0000	10.1000	103.0854	100.4810	98.1557	150,000
IFB1/2015/05		KE5000004100	14-Dec-15	02-Dec-24	544	8,506.90	Fixed	11.8000	12.5000	98.0698	98.0894	105.2269	650,000
IFB1/2015/12		KE4000001653	30-Mar-15	15-Mar-27	1,637	33,486.55	Fixed	11.3000	15.7200	95.4338	93.0464	96.9748	1,000,000
IFB1/2016/11		KE5000004654	23-Mar-16	12-Mar-27	705	28,035.40	Fixed	12.5000	15.8300	95.7008	94.9115	99.7333	1,000,000
IFB1/2019/15		KE9000005543	28-Oct-19	08-Oct-35	4,506	71,028.55	Fixed	11.7500	15.4800	83.1967	81.7764	87.3628	500,000
IFB1/2019/15		KE9000005543	28-Oct-19	08-Oct-35	4,506	71,028.55	Fixed	11.7500	15.3000	83.7449	82.3246	87.3628	15,000,000
IFB1/2020/11		KE6000008653	03-Jun-20	25-Mar-26	1,083	20,228.65	Fixed	10.2000	11.9600	95.9452	95.6930	98.4009	11,100,000
IFB1/2020/11		KE6000008653	03-Jun-20	25-Mar-26	1,083	20,228.65	Fixed	10.2000	11.5400	96.9500	96.6878	98.4009	500,000
IFB1/2020/11		KE6000008653	03-Jun-20	25-Mar-26	1,083	20,228.65	Fixed	10.2000	10.8000	98.7531	98.5008	98.4009	400,000
IFB1/2020/11		KE6000008430	15-Apr-20	02-Apr-29	2,126	78,873.60	Fixed	10.8500	15.4100	89.5601	87.8403	92.3356	200,000
IFB1/2020/11		KE6000008430	15-Apr-20	02-Apr-29	2,126	78,873.60	Fixed	10.8500	12.3016	97.5677	95.8388	92.3356	500,000
IFB1/2020/11		KE6000009545	24-Aug-20	11-Aug-31	2,987	80,249.60	Fixed	10.8000	15.3500	87.4506	84.2895	89.5995	25,000,000
IFB1/2020/11		KE6000009545	24-Aug-20	11-Aug-31	2,987	80,249.60	Fixed	10.8000	15.3100	87.6177	84.4136	89.5995	1,000,000
IFB1/2020/11		KE6000009545	24-Aug-20	11-Aug-31	2,987	80,249.60	Fixed	10.8000	14.0000	91.8362	88.6341	89.5995	1,000,000
IFB1/2021/05		KE7000002424	25-Jan-21	05-Jan-27	4,961	80,858.95	Fixed	12.4370	13.5000	98.0123	93.4884	93.3106	500,000
IFB1/2021/07		KE7000003546	12-Apr-21	21-Mar-39	5,766	81,780.60	Fixed	12.6670	15.7200	86.8777	84.8593	95.3318	100,000
IFB1/2021/07		KE7000003546	12-Apr-21	21-Mar-39	5,766	81,780.60	Fixed	12.6670	14.4000	92.9254	90.8072	95.3318	8,000,000
IFB1/2021/07		KE7000003546	12-Apr-21	21-Mar-39	5,766	81,780.60	Fixed	12.6670	13.7600	96.1102	94.0818	95.3318	10,000,000
IFB1/2021/07		KE7000003546	12-Apr-21	21-Mar-39	5,766	81,780.60	Fixed	12.6670	13.5600	97.1421	95.1237	95.3318	12,300,000
IFB1/2021/21		KE7000005327	13-Sep-21	18-Aug-42	7,012	106,742.20	Fixed	12.7370	13.7000	97.3770	94.3677	97.5926	1,700,000
IFB1/2021/21		KE7000005327	13-Sep-21	18-Aug-42	7,012	106,742.20	Fixed	12.7370	13.2500	99.0008	96.0115	97.5926	4,000,000
IFB1/2022/15		KE8000002322	13-Jun-22	21-May-40	6,193	79,827.50	Fixed	13.7420	15.7000	96.5376	96.5376	96.3429	100,000
IFB1/2022/15		KE8000002322	13-Jun-22	21-May-40	6,193	79,827.50	Fixed	13.7420	13.6100	107.4256	107.4256	96.3429	1,500,000
IFB1/2022/18		KE7000007877	21-Feb-22	28-Jan-41	6,445	96,377.55	Fixed	12.9650	14.0000	97.8398	94.6287	91.8795	1,000,000
IFB1/2022/18		KE8000005219	14-Nov-22	27-Oct-36	4,891	94,258.60	Fixed	13.8380	14.5000	97.9578	97.0771	102.8873	17,500,000
IFB1/2022/15		KE8000005219	14-Nov-22	27-Oct-36	4,891	94,258.60	Fixed	13.8380	14.0000	100.5269	99.6482	102.8873	200,000
IFB1/2022/15		KE8000005325	05-Dec-22	27-Nov-28	2,000	59,561.98	Fixed	13.2150	13.2000	100.1145	100.0418	108.3222	27,000,000
IFB1/2022/15		KE8000005325	05-Dec-22	27-Nov-28	2,000	59,561.98	Fixed	13.2150	13.1000	100.4598	100.3372	108.3222	10,000,000
IFB1/2022/15		KE8000005325	05-Dec-22	27-Nov-28	2,000	59,561.98	Fixed	13.2150	12.2100	103.0806	103.0180	108.3222	13,700,000
IFB1/2023/10	(Re-opened)	KE9000005549	13-Mar-23	20-Feb-40	6,102	68,705.36	Fixed	14.3990	13.8500	106.5598	103.1578	97.1374	300,000
IFB1/2023/17	(Re-opened)	KE9000005549	13-Mar-23	20-Feb-40	6,102	68,705.36	Fixed	14.3990	13.7800	106.9617	103.5197	97.1374	30,000,000
IFB1/2023/17	(Re-opened)	KE9000005549	13-Mar-23	20-Feb-40	6,102	68,705.36	Fixed	14.3990	13.7800	106.9623	103.5803	97.1374	2,000,000
IFB1/2023/17	(Re-opened)	KE9000005549	13-Mar-23	20-Feb-40	6,102	68,705.36	Fixed	14.3990	13.7500	107.1642	103.7622	97.1374	200,000
IFB1/2023/17	(Re-opened)	KE9000005549	13-Mar-23	20-Feb-40	6,102	68,705.36	Fixed	14.3990	13.7400	107.2249	103.8228	97.1374	10,700,000
IFB1/2023/17	(Re-opened)	KE9000005549	13-Mar-23	20-Feb-40	6,102	68,705.36	Fixed	14.3990	13.7000	107.4655	104.0663	97.1374	20,000,000
CORPORATE BONDS													
REAL PEOPLE MEDIUM TERM NOTE													
RPBD.BD.06/08/18-0948-13.85		KE9000002086	10-Aug-15	28-Feb-25	632	267.10	VARIABLE	T-B (91) + 1.08%				95.0000	-
RPBD.BD.03/08/20-0947-13.85		KE7000003152	04-Jul-08	24-Jul-28	1,874	1,036.00	VARIABLE	T-B (91) + 1.08%				101.0107	-
ACORN GREEN BOND MEDIUM TERM NOTE													
ACORN FXD		KE9000007093	08-Nov-19	08-Nov-24	520	1,865.90	FIXED	12.2500				108.1794	-
CENTUM REAL ESTATE LIMITED MEDIUM TERM NOTE (SENIOR SECURED)													
CENTUM REAL ESTATE - ZERO COUPON		KE7000002548	16-Dec-20	13-Dec-23	189	2,603.30	FIXED	12.5000				64.0467	-
CENTUM REAL ESTATE - ZERO COUPON EQUITY LINKED		KE7000002654	16-Dec-20	13-Dec-23	189	354.60	FIXED	12.0000				-	-
FAMILY BANK MEDIUM TERM NOTE													
FAMILY FXD		KE7000006095	25-Jun-21	16-Dec-26	1,290	3,999.00	FIXED	13.0000				99.9625	-
FAMILY FLR		KE7000005193	25-Jun-21	16-Dec-26	1,290	1.00	VARIABLE	182-Day T-Bill +250bps				-	-
EAST AFRICAN BREWERIES DOMESTIC MEDIUM TERM NOTE													
EABL DBT FXD		KE7000006549	29-Oct-21	29-Oct-26	1,240	11,600.00	FIXED	12.2500				108.2452	-
KENYA MORTGAGE REFINANCE COMPANY MEDIUM TERM NOTE													
KMRC FXD		KE7000007790	04-Mar-22	23-Feb-29	2,088	1,450.00	FIXED	12.5000				-	-

Turnover in Bonds	
Today	Previous
1,092,400,000	1,460,900,000

Total Deals	
Today	Previous
81	59

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.

Where

FRN: Floating Rate Treasury Bond **MA**: 17 needs 41 dec rates, Monitor Accrues - **MTN**: Medium Term Note

FXT: 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.