nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

May 11, 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													May 11, 2023
THREE YEAR BONDS													
FXD1/2022/03	(Re-opened)	KE7000009212	11-Apr-22	07-Apr-25	697	60,594.09	Fixed	11.7660				97.4216	
FIVE YEAR BONDS													
FXD1/2019/05Y		KE5000009547	25-Feb-19	19-Feb-24	284	65,359.50	Fixed	11.3040				100.2695	
FXD2/2019/05Y		KE6000001296	13-May-19	06-May-24	361	39,201.40	Fixed	10.8720				99.7509	
FXD3/2019/05Y		KE5000005768	16-Dec-19	09-Dec-24	578	44,930.50	Fixed	11.4920				99.9407	
FXD1/2020/05Y	(Re-opened)	KE5000005547	11-May-20	05-May-25	725	103,609.22	Fixed	11.6875				97.9778	
FXD2/2021/05Y	(Re-opened)	KE5000006655	18-Nov-21	09-Nov-26	1,278	86,075.85	Fixed	11.2725				92.5659	
TEN YEAR BONDS													
FXD1/2013/10Y	(Re-opened)	KE2000006037	01-Jul-13	18-Jun-23	39	39,248.20	Fixed	12.3710	11.8750	104.8811	100.0211	100.1611	230,938,000
FXD1/2013/10Y	(Re-opened)	KE2000006037	01-Jul-13	18-Jun-23	39	39,248.20	Fixed	12.3710	10.2432	105.0551	100.1851	100.1611	70,800,000
FXD1/2014/10Y	(Re-opened)	KE2000008890	25-May-15	15-Jun-24	249	35,852.15	Fixed	12.1800				101.1408	
FXD1/2015/10Y		KE5000006329	29-Aug-16	17-Aug-26	1,194	18,306.45	Fixed	13.0390	13.8000	106.4264	103.1211	103.6244	135,000,000
FXD1/2017/10Y		KE5000002327	31-Jul-17	19-Jul-27	1,530	65,495.14	Fixed	12.9660				101.2134	
FXD1/2018/10Y		KE5000008762	27-Aug-18	14-Aug-28	1,922	40,584.60	Fixed	12.6860	12.4080	103.7914	101.0033	94.7693	300,000,000
FXD2/2018/10Y	(Re-opened)	KE5000008216	17-Dec-18	04-Dec-28	2,034	83,574.02	Fixed	12.5020				95.5601	
FXD1/2019/10Y		KE5000008853	23-Feb-19	12-Feb-29	2,154	87,924.85	Fixed	12.4380				93.7973	
FXD2/2019/10Y		KE5000008877	15-Apr-19	02-Apr-29	2,153	80,725.30	Fixed	12.3000				109.9458	
FXD3/2019/10Y		KE5000008878	13-Aug-19	06-Aug-29	2,279	88,743.45	Fixed	11.5170				90.5650	
FXD4/2019/10Y		KE6000005658	25-Nov-19	12-Nov-29	2,377	89,872.65	Fixed	12.2800				100.5436	
FXD1/2022/10Y	(Re-opened)	KE7000009438	16-Mar-22	03-Mar-32	3,280	60,705.30	Fixed	13.4900				96.5336	
FXD1/2023/10Y		KE8000005432	13-Feb-23	31-Jan-33	3,553	12,896.51	Fixed	14.1510				100.7532	
FIFTEEN YEAR BONDS													
FXD1/2009/15Y		KE4000002436	26-Oct-09	07-Oct-24	515	31,952.45	Fixed	12.5000				100.4991	
FXD1/2010/15Y		KE4000003550	29-Mar-10	18-Mar-25	669	27,693.90	Fixed	10.2500				94.7635	
FXD2/2010/15Y	(Re-opened)	KE4000001558	25-Apr-11	08-Dec-25	942	25,100.93	Fixed	9.0000				91.1581	
FXD1/2012/15Y		KE4000003675	24-Sep-12	06-Sep-27	1,579	90,939.90	Fixed	11.0000				90.3933	
FXD1/2013/15Y	(Re-opened)	KE4000003790	07-Feb-13	07-Feb-28	1,733	82,473.25	Fixed	11.2500	12.1093	99.9061	96.9172	89.9845	73,908,000
FXD2/2013/15Y	(Re-opened)	KE4000003808	19-Apr-13	10-Apr-28	1,796	70,659.75	Fixed	12.0000				99.9854	
FXD1/2014/15Y		KE5000008432	23-May-19	09-May-33	3,651	79,351.65	Fixed	12.6500				93.6611	
FXD2/2018/15Y	(Re-opened)	KE5000008879	22-Oct-18	03-Oct-33	3,798	33,411.78	Fixed	12.7500				94.8413	
FXD1/2019/15Y		KE5000009430	28-Jan-19	09-Jan-34	3,896	79,096.65	Fixed	12.8570				93.0602	
FXD2/2019/15Y		KE5000001104	13-May-19	24-Apr-34	4,001	81,844.75	Fixed	12.7240	14.9000	88.5597	88.4547	93.6742	205,000,000
FXD3/2019/15Y		KE6000001328	29-Jul-19	10-Jul-34	4,078	53,919.80	Fixed	12.3400				86.7211	
FXD1/2020/15Y	(Re-opened)	KE5000007218	25-Feb-20	05-Feb-35	4,288	73,156.30	Fixed	12.7540				99.9870	
FXD1/2022/15Y	(Re-opened)	KE7000009329	25-Apr-22	06-Apr-37	5,073	68,200.07	Fixed	13.9420	14.8000	95.6237	94.9728	96.4001	75,000,000
TWENTY YEAR BOND													
FXD1/2008/20Y	(Re-opened)	KE1000001493	10-Jun-08	05-Jun-28	1,852	55,410.70	Fixed	13.7500				100.4922	
FXD1/2011/20Y	(Re-opened)	KE2000002179	30-Mar-11	05-Mar-31	2,916	37,029.40	Fixed	10.0000				90.5323	
FXD1/2012/20Y	(Re-opened)	KE4000003849	28-Nov-12	01-Nov-32	3,482	87,285.65	Fixed	12.0000				90.5988	
FXD1/2013/20Y		KE5000006543	26-Sep-16	01-Sep-36	4,892	12,761.20	Fixed	14.0000				107.7741	
FXD1/2013/20Y		KE5000008325	26-Mar-18	01-Mar-38	5,458	94,515.60	Fixed	13.2000				93.9573	
FXD2/2018/20Y		KE5000008855	30-Jul-18	05-Jul-38	5,534	89,196.60	Fixed	13.2000				90.9195	
FXD1/2019/20Y		KE5000009944	15-Apr-19	21-Mar-39	5,793	83,950.00	Fixed	12.8730				89.8493	
FXD1/2021/20Y		KE7000005210	16-Aug-21	22-Jul-41	6,647	75,984.00	Fixed	13.4440	14.9000	94.0896	90.8763	94.4363	55,000,000
TWENTY FIVE YEAR BOND													
FXD1/2010/25Y	(Re-opened)	KE4000003689	28-Jun-10	28-May-35	4,490	20,192.50	Fixed	11.2500				91.3934	
FXD1/2015/25Y		KE5000005545	25-Jun-18	25-May-43	7,319	94,326.70	Fixed	13.4000	14.9000	95.7161	90.4518	93.7362	80,938,000
FXD1/2015/25Y		KE5000005545	25-Jun-18	25-May-43	7,319	94,326.70	Fixed	13.4000	14.6500	96.0073	90.7430	93.7362	60,000,000
FXD2/2015/25Y		KE5000005545	25-Jun-18	25-May-43	7,319	94,326.70	Fixed	13.4000	14.5100	96.0322	92.7879	93.7362	60,000,000
FXD1/2022/25Y	(Re-opened)	KE7000009852	10-May-21	09-Apr-46	8,369	80,490.00	Fixed	13.8240				97.1467	
FXD1/2022/25Y	(Re-opened)	KE8000005293	24-Oct-22	23-Sep-47	8,901	20,690.93	Fixed	14.1880				98.7398	
THIRTY YEAR BOND													
5DB-1/2011/30Y	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	6,985	28,144.73	Fixed	12.0000				90.8334	
INFRASTRUCTURE BONDS													
IFB1/2011/12Y		KE2000002242	03-Oct-11	18-Sep-23	130	11,735.00	Fixed	12.0000	14.3835	100.8700	99.1557	100.6757	58,800,000
IFB1/2012/12Y		KE3000008120	30-Sep-13	15-Sep-25	858	16,060.21	Fixed	11.0000				96.5550	
IFB1/2014/12Y		KE4000001109	27-Oct-14	12-Oct-26	1,250	16,631.48	Fixed	11.0000				95.6695	
IFB1/2015/10Y		KE5000004100	14-Oct-15	02-Oct-24	571	8,506.50	Fixed	11.0000				100.2269	
IFB1/2015/12Y		KE4000001403	30-Mar-15	15-Mar-27	1,637	33,486.55	Fixed	11.0000				96.9748	
IFB1/2016/10Y		KE5000004654	23-May-16	12-May-25	732	28,035.40	Fixed	12.5000				99.7333	
IFB1/2016/15Y		KE5000006653	24-Oct-16	06-Oct-31	3,070	30,004.70	Fixed	12.0000	14.3500	91.1753	90.3841	89.6288	378,000,000
IFB1/2017/7Y		KE5000007988	27-Nov-17	18-Nov-24	557	21,262.25	Fixed	12.5500				98.8510	
IFB1/2017/20Y		KE5000006885	27-Feb-17	12-Feb-37	5,104	11,452.85	Fixed	12.5000				99.6804	
IFB1/2018/15Y		KE5000008093	28-Jan-18	10-Jan-33	3,532	41,164.80	Fixed	12.5000	14.3500	95.4675	91.7587	90.9301	100,000,000
IFB1/2018/20Y		KE5000009109	19-Nov-18	25-Oct-38	5,646	36,757.30	Fixed	11.9500				89.9352	
IFB1/2018/15Y		KE6000005543	26-Oct-19	08-Oct-35	4,533	71,028.55	Fixed	11.7500				87.3628	
IFB1/2019/25Y		KE5000009760	25-Mar-19	22-Feb-44	7,592	16,826.65	Fixed	12.2000				86.7959	
IFB1/2020/8Y		KE6000008803	03-Jun-20	25-May-28	1,110	20,226.65	Fixed	10.2000				96.6009	
IFB1/2020/9Y		KE6000008830	15-Apr-20	02-Apr-29	2,153	78,973.60	Fixed	10.8500	14.4000	91.1053	90.1813	93.7949	300,000,000
IFB1/2020/11Y		KE6000009545	24-Aug-20	11-Aug-31	3,014	80,249.60	Fixed	10.9000				86.7773	
IFB1/2021/18Y		KE7000002124	05-Jan-21	05-Jan-37	4,988	80,959.35	Fixed	12.2570				93.3104	
IFB1/2021/18Y		KE7000003546	12-Apr-21	21-Mar-39	5,793	81,795.60	Fixed	12.6875				94.6567	
IFB1/2021/21Y		KE7000005327	13-Sep-21	18-Aug-42	7,039	198,742.20	Fixed	12.7375				92.7218	
IFB1/2022/18Y		KE8000002322	13-Jan-22	21-Mar-40	6,220	79,827.50	Fixed	13.7420				96.3429	
IFB1/2022/18Y		KE8000007877	21-Feb-22	28-Jan-41	6,472	98,377.55	Fixed	12.9650				92.1246	
IFB1/2022/14Y		KE8000005218	14-Nov-22	27-Oct-36	4,918	94,258.60	Fixed	13.9380				97.5837	
IFB1/2022/8Y		KE8000005325	05-Dec-22	27-Nov-30	2,027	59,561.98	Fixed	13.2150				100.3188	
IFB1/2023/12Y	(Re-opened)	KE9000000213	12-Mar-23	20-Feb-40	6,129	68,705.36	Fixed	14.3990	14.5000	101.7032	99.3693	99.9142	25,000,000
IFB1/2023/17Y	(Re-opened)	KE9000005549	13-Mar-23	20-Feb-40	6,129	68,705.36	Fixed	14.3990	14.4000	102.2736	99.9397	99.9142	14,800,000
IFB1/2023/17Y	(Re-opened)	KE9000005549	13-Mar-23	20-Feb-40	6,129	68,705.36	Fixed	14.3990	14.0774	104.1590	101.8161	99.9142	300,000
IFB1/2023/17Y	(Re-opened)	KE9000005549	13-Mar-23	20-Feb-40	6,129	68,705.36	Fixed	14.3990	14.0540	104.3009	101.9661	99.9142	5,000,000
IFB1/2023/17Y	(Re-opened)	KE9000005549	13-Mar-23	20-Feb-40	6,129	68,705.36	Fixed	14.3990	13.9752	104.7500	102.4161	99.9142	2,000,000
IFB1/2023/17Y	(Re-opened)	KE9000005549	13-Mar-23	20-Feb-40	6,129	68,705.36	Fixed	14.3990	13.9403	104.9645	102.6306	99.9142	300,000
IFB1/2023/17Y	(Re-opened)	KE9000005549	13-Mar-23	20-Feb-40	6,129	68,705.36	Fixed	14.3990	13.9175	105.1000	102.7661	99.9142	700,000
IFB1/2023/17Y	(Re-opened)	KE9000005549	13-Mar-23	20-Feb-40	6,129	68,705.36	Fixed	14.3990	13.8951	105.2352	102.9013	99.9142	200,000
IFB1/2023/17Y	(Re-opened)	KE9000005549	13-Mar-23	20-Feb-40	6,129	68,705.36	Fixed	14.3990	13.8886	105.2739	102.9400	99.9142	3,500,000
IFB1/2023/17Y	(Re-opened)	KE9000005549	13-Mar-23	20-Feb-40	6,129	68,705.36	Fixed	14.3990	13.8860	105.2893	102.9560	99.9142	600,000
IFB1/2023/17Y	(Re-opened)	KE9000005549	13-Mar-23	20-Feb-40	6,129	68,705.36	Fixed	14.3990	13.8700	105.3860	103.0521	99.9142	1,000,000
IFB1/2023/17Y	(Re-opened)	KE9000005549	13-Mar-23	20-Feb-40	6,129	68,705.36	Fixed	14.3990	13.8550	105.4760	103.1726	99.9142	600,000
IFB1/2023/17Y	(Re-opened)	KE9000005549	13-Mar-23	20-Feb-40	6,129	68,705.36	Fixed	14.3990	13.7973	105.8249	103.4910	99.9142	500,000
IFB1/2023/17Y	(Re-opened)	KE9000005549	13-Mar-23	20-Feb-40	6,129	68,705.36	Fixed	14.3990	13.7800	106.0515	103.7176	99.9142	4,100,000
IFB1/2023/17Y	(Re-opened)	KE9000005549	13-Mar-23	20-Feb-40	6,129	68,705.36	Fixed	14.3990	13.7400	106.1732	103.8393	99.9142	22,300,000
IFB1/2023/17Y	(Re-opened)	KE9000005549	13-Mar-23	20-Feb-40	6,129	68,705.36	Fixed	14.3990	13.7100	106.3552	104.0213	99.9142	2,000,000
CORPORATE BONDS													
REAL PEOPLE MEDIUM TERM NOTE													
RPBO.BD.06/2018/4.5946-13.65		KE5000002096	10-Aug-15	28-Feb-25	659	267.10	VARIABLE	T.B.91+1.00%				90.0000	
RPBO.BD.03/2020/5.0247-13.65		KE5000003102	10-Aug-15	24-Jul-28	1,901	1,036.00	VARIABLE	T.B.91+1.00%				101.5187	
ACORN GREEN BOND MEDIUM TERM NOTE													
ACORN FXD		KE8000007093	06-Nov-19	05-Nov-24	547	1,865.90	FIXED	12.2500				100.1794	
CENTUM REAL ESTATE LIMITED MEDIUM TERM NOTE (SENIOR SECURED)													
CENTUM REAL ESTATE - ZERO COUPON		KE7000002454	16-Dec-20	13-Dec-23	216	2,603.30	FIXED	12.5000				64.0467	
CENTUM REAL ESTATE - PERPETUAL COUPON		KE7000002454	16-Dec-20	13-Dec-23	216	354.60	FIXED	12.0000				-	
FAMILY BANK MEDIUM TERM NOTE													
FAMILY FXD		KE7000005585	25-Jun-21	18-Dec-26	1,317	3,999.00	FIXED	13.0000				99.9825	
FAMILY FLR		KE7000005593	25-Jun-21	18-Dec-26	1,317	1.00	VARIABLE	182-Day T-Bill +250bps				-	
EAST AFRICAN BREWERIES DOMESTIC MEDIUM TERM NOTE													
EABL CMT FXD		KE7000005549	29-Oct-21	29-Oct-26	1,267	11,000.00	FIXED	12.2500				100.2452	
SIDIAN MORTGAGE REFINANCE COMPANY MEDIUM TERM NOTE													
SMRC FXD		KE7000007790	04-Mar-22	23-Feb-29	2,115	1,400.00	FIXED	12.5000				-	

Turnover in Bonds	
Today	Previous
2,612,600.000	**4,005,983.587**

Total Deals	
Today	Previous
102	**79**

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.

Key:
FRN: Floating Rate Treasury Bond **MA**: 17 month 91 day extra Maturity Accretion **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 conjunction with the information.