nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

May 17, 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 17, 2023
THREE YEAR BONDS													
FXD1/2022/03	(Re-opened)	KE7000009212	11-Apr-22	07-Apr-25	691	60,594.09	Fixed	11.7660				97.4216	-
FXD1/2023/03		KE9000003762	15-May-23	11-May-26	1,090	20,293.99	Fixed	14.2280	14.7000	98.9643	98.8861		100,000,000
FIVE YEAR BONDS													
FXD1/2019/05		KE9000009547	29-Feb-19	19-Feb-24	278	85,358.90	Fixed	11.3040				108.2656	-
FXD2/2019/05		KE9000001096	13-May-19	06-May-24	365	39,201.60	Fixed	10.6720				99.7509	-
FXD2/2019/05		KE9000003786	16-Dec-19	09-Dec-24	572	44,830.00	Fixed	11.4920				98.0407	-
FXD1/2020/05	(Re-opened)	KE9000009547	11-Mar-20	05-Mar-24	718	103,608.22	Fixed	11.8675				96.0785	-
FXD1/2021/05	(Re-opened)	KE7000006655	15-Nov-21	09-Nov-26	1,272	66,075.85	Fixed	11.2770				92.5699	-
TEN YEAR BONDS													
FXD1/2013/10	(Re-opened)	KE2000006037	01-Jul-13	19-Jun-23	33	39,248.20	Fixed	12.3730				105.1360	-
FXD1/2014/10	(Re-opened)	KE3000008889	29-May-14	15-Jan-24	243	35,852.15	Fixed	12.1800				101.1408	-
FXD1/2015/10		KE9000006326	29-Aug-16	17-Aug-26	1,185	18,306.45	Fixed	15.0390				103.1211	-
FXD1/2017/10		KE9000007327	31-Jul-17	19-Jul-27	1,524	65,485.14	Fixed	12.9880				101.2138	-
FXD1/2018/10		KE9000009782	27-Aug-18	14-Aug-28	1,816	40,584.60	Fixed	12.6880				101.0033	-
FXD2/2018/10	(Re-opened)	KE5000009216	17-Dec-18	04-Dec-28	2,025	63,574.02	Fixed	12.5020				95.5601	-
FXD1/2019/10		KE9000009653	25-Feb-19	12-Feb-29	2,088	67,524.85	Fixed	12.4380				93.7373	-
FXD2/2019/10		KE9000009877	15-Apr-19	02-Apr-29	2,147	85,725.30	Fixed	12.3000				108.9458	-
FXD2/2019/10		KE9000009876	13-Aug-19	05-Aug-29	2,273	68,743.45	Fixed	11.5170	14.2000	92.0210	89.0785	89.0785	100,000,000
FXD4/2019/10		KE9000009693	25-Nov-19	12-Nov-29	2,371	89,872.85	Fixed	12.2800				89.2866	-
FXD1/2022/10		KE7000009436	19-May-22	23-May-32	3,274	60,705.30	Fixed	13.4900	13.7300	98.6532	98.7791	98.7196	100,000,000
FXD1/2023/10		KE9000005432	13-Feb-23	31-Jan-33	3,547	12,886.51	Fixed	14.1510				105.7532	-
FIFTEEN YEAR BONDS													
FXD1/2009/15		KE4000003436	28-Oct-09	07-Oct-24	509	31,952.45	Fixed	12.5000				102.4991	-
FXD2/2010/15		KE4000003550	29-Mar-10	10-Mar-25	663	27,693.90	Fixed	10.2500				94.7635	-
FXD2/2012/15	(Re-opened)	KE0000001559	25-Apr-11	08-Dec-25	936	25,189.80	Fixed	9.0000				91.1581	-
FXD1/2012/15		KE4000003675	24-Sep-12	05-Sep-27	1,573	90,938.90	Fixed	11.0000				95.3933	-
FXD1/2013/15	(Re-opened)	KE4000003780	25-Feb-13	07-Feb-28	1,727	62,473.25	Fixed	11.2500				98.0172	-
FXD2/2013/15	(Re-opened)	KE4000003808	29-Apr-13	10-Apr-28	1,790	70,858.75	Fixed	12.0000				99.9654	-
FXD1/2015/15		KE5000009432	29-May-15	09-May-30	3,645	75,351.65	Fixed	12.8350				93.0611	-
FXD2/2015/15	(Re-opened)	KE5000009873	22-Oct-15	03-Oct-33	3,792	33,411.70	Fixed	12.7500				94.8413	-
FXD1/2018/15		KE5000009430	28-Jun-18	09-Jun-34	3,890	79,096.95	Fixed	12.9570	14.9000	93.2128	89.1862	93.0602	50,000,000
FXD2/2018/15		KE6000001104	13-May-18	24-Apr-34	3,995	81,644.75	Fixed	12.7240				90.3960	-
FXD3/2018/15		KE6000001328	29-Jul-19	10-Jul-34	4,072	53,919.60	Fixed	12.3400				86.7211	-
FXD1/2020/15	(Re-opened)	KE9000007218	23-Feb-20	05-Feb-35	4,282	73,156.30	Fixed	12.7580				99.0870	-
FXD1/2022/15	(Re-opened)	KE7000009329	25-Apr-22	06-Apr-37	5,073	68,200.07	Fixed	13.8420				97.5468	-
TWENTY YEAR BOND													
FXD1/2008/20	(Re-opened)	KE0000001493	30-Jun-08	05-Jun-28	1,846	53,410.70	Fixed	13.7500				106.4922	-
FXD1/2011/20	(Re-opened)	KE2000001276	30-May-11	05-May-31	2,910	37,029.40	Fixed	10.0000				95.0323	-
FXD1/2012/20	(Re-opened)	KE4000003849	26-Nov-12	01-Nov-32	3,456	87,285.65	Fixed	12.0000				96.5668	-
FXD1/2016/20		KE5000006543	26-Sep-16	01-Sep-36	4,856	12,761.20	Fixed	14.0000				107.7141	-
FXD1/2018/20		KE5000008325	20-Mar-18	01-Mar-38	5,402	94,513.60	Fixed	13.2000				93.5575	-
FXD2/2018/20		KE5000008655	30-Jul-18	05-Jul-38	5,528	89,198.60	Fixed	13.2000				96.3665	-
FXD1/2019/20		KE5000009984	15-Apr-19	01-Mar-39	5,797	93,350.00	Fixed	12.8730	14.9500	88.7921	87.4738	88.8403	142,000,000
FXD1/2021/20		KE7000005210	16-Aug-21	22-Jul-41	6,641	75,884.00	Fixed	13.4440				93.2238	-
TWENTY FIVE YEAR BOND													
FXD1/2010/25	(Re-opened)	KE4000003089	28-Jun-10	28-Mar-35	4,394	20,192.50	Fixed	11.2500				91.9604	-
FXD1/2019/25		KE5000009545	25-Jun-19	25-Mar-43	7,313	94,328.70	Fixed	13.4000	14.9000	95.9431	90.4378	92.2251	53,000,000
FXD1/2021/25	(Re-opened)	KE7000003652	13-May-21	09-Mar-46	8,363	90,496.00	Fixed	13.9240				97.1407	-
FXD1/2022/25	(Re-opened)	KE9000005293	24-Oct-22	23-Sep-47	8,895	20,699.63	Fixed	14.1880				97.7231	-
THIRTY YEAR BOND													
SDB 1/2011/30	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	6,459	28,144.70	Fixed	12.0000				90.8334	-
INFRASTRUCTURE BONDS													
IFB1/2011/25		KE2000002242	03-Oct-11	18-Sep-23	124	11,735.50	Fixed	12.0000				99.1507	-
IFB1/2013/25		KE3000008135	30-Sep-13	15-Sep-25	852	16,060.21	Fixed	11.0000				96.5500	-
IFB1/2014/25		KE4000001109	27-Oct-14	12-Oct-26	1,244	16,631.48	Fixed	11.0000				95.6695	-
IFB1/2015/25		KE5000004100	14-Dec-15	02-Dec-24	565	8,506.50	Fixed	11.0000				105.2268	-
IFB1/2015/25		KE4000001053	30-Mar-15	15-Mar-27	1,637	33,486.95	Fixed	11.0000				96.9748	-
IFB1/2016/25		KE5000008654	23-May-16	12-May-25	726	28,035.40	Fixed	12.5000				99.7333	-
IFB1/2016/25		KE5000006655	24-Oct-16	06-Oct-31	3,064	30,004.70	Fixed	12.0000	13.5500	94.4884	93.4804	95.3912	578,000,000
IFB1/2017/25		KE5000007988	27-Nov-17	18-Nov-24	551	21,262.25	Fixed	12.5000				98.8510	-
IFB1/2017/25		KE5000008080	27-Feb-17	12-Feb-29	2,088	11,402.85	Fixed	12.5000				99.0604	-
IFB1/2018/25		KE5000008093	29-Jan-18	10-Jan-33	3,526	41,184.80	Fixed	12.5000	14.6000	94.6190	90.7842	91.7668	271,000,000
IFB1/2018/25		KE5000008093	29-Jan-18	10-Jan-33	3,526	41,184.80	Fixed	12.5000	13.6000	98.6812	94.9864	91.7668	600,000,000
IFB1/2018/25		KE5000009199	19-Nov-18	25-Oct-36	6,640	36,787.30	Fixed	11.9500	14.5000	88.0663	88.0006	87.5754	902,000,000
IFB1/2019/25		KE5000009543	28-Oct-19	08-Oct-35	4,527	71,028.55	Fixed	11.7500				87.3628	-
IFB1/2019/25		KE5000009760	25-Mar-19	22-Feb-44	7,596	16,828.65	Fixed	12.2000				86.7958	-
IFB1/2020/25		KE6000008653	03-Jun-20	25-May-26	1,104	20,228.65	Fixed	10.2000				98.4009	-
IFB1/2020/25		KE6000008430	15-Apr-20	02-Apr-29	2,147	78,973.60	Fixed	10.8350				96.1813	-
IFB1/2020/25		KE6000009545	24-Aug-20	11-Aug-31	3,008	80,249.60	Fixed	10.9000	14.2500	90.2869	87.7136	86.9675	400,000,000
IFB1/2021/25		KE7000003224	25-Jan-21	05-Jan-37	4,982	80,958.35	Fixed	12.2570				93.3104	-
IFB1/2021/25		KE7000003546	12-Apr-21	21-Mar-39	5,787	81,795.60	Fixed	12.6670				94.6567	-
IFB1/2021/25		KE7000003327	13-Sep-21	18-Aug-42	7,033	106,742.20	Fixed	12.7370				84.7246	-
IFB1/2022/25		KE9000003322	13-Jun-22	21-May-40	6,214	79,827.50	Fixed	13.7420				96.3429	-
IFB1/2023/25		KE7000007877	21-Feb-22	28-Jan-41	6,466	98,377.55	Fixed	12.9650				92.1246	-
IFB1/2022/25		KE9000005218	14-Nov-22	27-Oct-36	4,912	94,258.60	Fixed	13.8380	14.8000	95.6725	95.5958	95.1054	105,000,000
IFB1/2022/25		KE9000005325	05-Dec-22	27-Nov-28	2,021	59,561.98	Fixed	13.2150				105.3222	-
IFB1/2023/25	(Re-opened)	KE9000005549	13-Mar-23	20-Feb-40	6,123	68,705.36	Fixed	14.3990	14.7000	100.8126	98.2424	99.9374	90,000,000
IFB1/2023/25	(Re-opened)	KE9000005549	13-Mar-23	20-Feb-40	6,123	68,705.36	Fixed	14.3990	14.4500	101.0928	98.5218	99.9374	100,000,000
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD1/2023/03		KE9000003762	15-May-23	11-May-26	1,090	20,293.99	Fixed	14.2280	14.5000	99.4332	99.1558	-	20,000,000
FXD1/2021/05	(Re-opened)	KE7000006655	15-Nov-21	09-Nov-26	1,272	66,075.85	Fixed	11.2770	12.0400	97.9347	97.4727	92.5699	200,000
FXD1/2019/05		KE9000009653	25-Feb-19	12-Feb-29	2,088	67,524.85	Fixed	12.4380	13.2800	99.5703	96.6317	93.7373	100,000
FXD3/2019/10		KE9000004676	13-Aug-19	08-Aug-29	2,273	68,743.45	Fixed	11.5170	17.3100	81.2847	78.1422	89.0785	10,000,000
FXD1/2020/10		KE4000003550	29-Mar-10	10-Mar-25	663	27,693.90	Fixed	10.2500	13.2223	97.1168	95.2884	94.7635	5,000,000
FXD2/2010/15		KE4000003550	29-Mar-10	10-Mar-25	663	27,693.90	Fixed	10.2500	10.8100	106.8955	99.0651	94.7635	100,000
FXD3/2018/15		KE6000001328	29-Jul-19	10-Jul-34	4,072	53,919.60	Fixed	12.3400	14.9000	86.0738	86.2591	86.7211	37,000,000
FXD1/2012/15	(Re-opened)	KE7000003652	13-May-21	09-Mar-46	8,363	90,496.00	Fixed	13.9240	13.9472	100.1745	99.8302	97.1407	400,000
FXD1/2015/15		KE4000001653	30-Mar-15	15-Mar-27	1,637	33,486.95	Fixed	11.0000	13.5500	97.8267	96.6749	96.9748	21,000,000
FXD1/2015/15		KE4000001653	30-Mar-15	15-Mar-27	1,637	33,486.95	Fixed	11.0000	11.5389	100.8563	99.1838	96.9748	10,000,000
FXD1/2016/15		KE5000008653	24-Oct-16	06-Oct-31	3,064	30,004.70	Fixed	12.0000	17.3100	81.1330	80.1440	95.3912	100,000
FXD1/2017/25		KE5000008080	27-Feb-17	12-Feb-29	2,088	11,402.85	Fixed	12.5000	13.6000	105.1898	97.2361	99.0604	30,000,000
IFB1/2018/25		KE5000008093	29-Jan-18	10-Jan-33	3,526	41,184.80	Fixed	12.5000	17.2800	84.6131	80.8883	91.7668	3,000,000
IFB1/2018/25		KE5000008093	29-Jan-18	10-Jan-33	3,526	41,184.80	Fixed	12.5000	14.0000	97.1571	93.2422	91.7668	15,000,000
IFB1/2018/25		KE5000009199	19-Nov-18	25-Oct-36	6,640	36,787.30	Fixed	11.9500	13.4900	92.5364	92.4707	87.5754	6,500,000
IFB1/2019/25		KE5000009543	28-Oct-19	08-Oct-35	4,527	71,028.55	Fixed	11.7500	14.2500	87.9113	87.1889	87.3628	30,000,000
IFB1/2019/25		KE5000009543	28-Oct-19	08-Oct-35	4,527	71,028.55	Fixed	11.7500	12.5000	96.6605	95.8842	87.3628	3,000,000
IFB1/2020/25		KE6000008430	15-Apr-20	02-Apr-29	2,147	78,973.60	Fixed	10.8350	17.1800	84.9635	83.5806	96.1813	5,000,000
IFB1/2020/25		KE6000008430	15-Apr-20	02-Apr-29	2,147	78,973.60	Fixed	10.8350	11.2158	100.0000	98.8871	96.1813	22,000,000
IFB1/2020/25		KE6000009545	24-Aug-20	11-Aug-31	3,008	80,249.60	Fixed	10.9000	14.0000	91.1240	88.5487	86.9675	1,000,000
IFB1/2021/25		KE7000003224	25-Jan-21	05-Jan-37	4,982	80,958.35	Fixed	12.2570	17.2600	81.0870	77.2483	93.3104	100,000
IFB1/2021/25		KE7000003224	25-Jan-21	05-Jan-37	4,982	80,958.35	Fixed	12.2570	14.0000	94.8355	90.9968	93.3104	5,000,000
IFB1/2021/25		KE7000003224	25-Jan-21	05-Jan-37	4,982	80,958.35	Fixed	12.2570	13.2500	98.0246	94.6858	93.3104	400,000
IFB1/2021/25		KE7000003327	13-Sep-21	18-Aug-42	7,033	106,742.20	Fixed	12.7370	14.5000	92.3690	90.0935	84.7246	30,000,000
IFB1/2021/25		KE7000003327	13-Sep-21	18-Aug-42	7,033	106,742.20	Fixed	12.7370	14.2000	93.9003	91.6558	84.7246	700,000
IFB1/2022/25		KE9000003322	13-Jun-22	21-May-40	6,214	79,827.50	Fixed	13.7420	13.6100	106.6126	100.7232	96.3429	800,000
IFB1/2022/25		KE7000007877	21-Feb-22	28-Jan-41	6,466	98,377.55	Fixed	12.9650	15.5000	89.4349	86.3717	92.1246	600,000
IFB1/2022/25		KE7000007877	21-Feb-22	28-Jan-41	6,466	98,377.55	Fixed	12.9650	14.8572	92.8350	89.7718	92.1246	1,000,000
IFB1/2022/25		KE7000007877	21-Feb-22	28-Jan-41	6,466	98,377.55	Fixed	12.9650	14.0000	97.0789	94.0157	92.1246	3,000,000
IFB1/2022/25		KE9000005218	14-Nov-22	27-Oct-36	4,912	94,258.60	Fixed	13.8380	14.7500	95.9196	95.8432	95.1054	13,000,000
IFB1/2022/25		KE9000005218	14-Nov-22	27-Oct-36	4,912	94,258.60	Fixed	13.8380	14.4500	97.6771	97.6805	95.1054	10,500,000
IFB1/2022/25		KE9000005218	14-Nov-22	27-Oct-36	4,912	94,258.60	Fixed	13.8380	14.2000	98.7038	98.6272	95.1054	9,500,000
IFB1/2022/25		KE9000005218	14-Nov-22	27-Oct-36	4,912	94,258.60	Fixed	13.8380	14.0000	99.7472	99.6706	95.1054	39,000,000
IFB1/2022/25		KE9000005218	14-Nov-22	27-Oct-36	4,912	94,258.60	Fixed	13.8380	13.9375	100.0703	100.0827	95.1054	750,000
IFB1/2022/25		KE9000005218	14-Nov-22	27-Oct-36	4,912	94,258.60	Fixed	13.8380	12.3319	108.1467	109.0701	95.1054	2,000,000
IFB1/2022/25		KE9000005325	05-Dec-22	27-Nov-28	2,021	59,561.98	Fixed	13.2150	13.1000	106.2413	105.3238	105.3222	10,000,000
IFB1/2022/25		KE9000005325	05-Dec-22	27-Nov-28	2,021	59,561.98	Fixed	13.2150	13.0500	106.3812	100.4735	105.3222	1,500,000
IFB1/2022/25		KE9000005325	05-Dec-22	27-Nov-28	2,021	59,561.98	Fixed	13.2150	12.9753	106.6152	100.6973	105.3222	5,000,000
IFB1/2022/25		KE9000005325	05-Dec-22	27-Nov-28	2,021	59,561.98	Fixed	13.2150	12.9333	107.6521	101.7244	105.3222	2,000,000
IFB1/2022/25		KE9000005325	05-Dec-22	27-Nov-28	2,021	59,561.98	Fixed	13.2150	12.2814	108.7978	102.8801	105.3222	30,000,000
IFB1/2023/25	(Re-opened)	KE9000005549	13-Mar-23	20-Feb-40	6,123	68,705.36	Fixed	14.3990	14.6000	102.0583	99.9371	99.9374	300,000
IFB1/2023/25	(Re-opened)	KE9000005549	13-Mar-23	20-Feb-40	6,123	68,705.36	Fixed	14.3990	14.3500	102.7953	100.2241	99.9374	9,700,000
IFB1/2023/25	(Re-opened)	KE9000005549	13-Mar-23	20-Feb-40	6,123	68,705.36	Fixed	14.3990	14.3318	102.9002	100.3286	99.9374	2,700,000
IFB1/2023/25	(Re-opened)	KE9000005549	13-Mar-23	20-Feb-40	6,123	68,705.36	Fixed	14.3990	14.3250	102.9393	100.3681	99.9374	4,300,000
IFB1/2023/25	(Re-opened)	KE9000005549	13-Mar-23	20-Feb-40	6,123	68,705.36	Fixed	14.3990	14.3000	103.0836	100.5124	99.9374	24,500,000
IFB1/2023/25	(Re-opened)	KE9000005549	13-Mar-23	20-Feb-40	6,123	68,705.36	Fixed	14.3990	14.0885	104.2590	101.6878	99.9374	2,300,000
IFB1/2023/25	(Re-opened)	KE9000005549	13-Mar-23	20-Feb-40	6,123	68,705.36	Fixed	14.3990	13.8000	106.0417	103.4705	99.9374	200,000
IFB1/2023/25	(Re-opened)	KE9000005549	13-Mar-23	20-Feb-40	6,123	68,705.36	Fixed	14.3990	13.5354	107.8452	105.2745	99.9374	10,000,000
CORPORATE BONDS													
REAL PEOPLE MEDIUM TERM NOTE													
RPBD.BD.06/08/18-0048-13.85		KE9000002086	10-Aug-15	28-Feb-25	653	267.10	VARIABLE	T-B (91) + 1.08%				95.0000	-
RPBD.BD.03/08/20-0047-13.85		KE9000003152	24-Jul-08	24-Jul-28	1,895	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	541	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	210	2,603.30	FIXED	12.5000	11.2500	93.9090	63.5862	64.0407	11,500,000
CENTUM REAL ESTATE - ZERO COUPON EQUITY LINKED		KE7000002654	16-Dec-20	13-Dec-23	210	354.60	FIXED	12.5000				-	
FAMILY BANK MEDIUM TERM NOTE													
FAMILY FXD		KE7000005095	25-Jun-21	16-Dec-26	1,311	3,999.00	FIXED	13.0000				99.9605	-
FAMILY FLR		KE7000005103	25-Jun-21	16-Dec-26	1,311	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	1,261	11,600.00	FIXED	12.2500				108.2452	-
KENYA MORTGAGE REFINANCE COMPANY MEDIUM TERM NOTE													
KMRC FXD		KE7000007790	04-Mar-22	23-Feb-29	2,109	1,450.00	FIXED	12.5000				-	

Turnover in Bonds	
Today	Previous
4,541,306,009	5,516,375,358

Total Deals	
Today	Previous
94	83

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**= 37 weeks 91 day rates, Maximum Average - **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.