nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

May 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													May 30, 2023
THREE YEAR BONDS													
FXD1/2022/03	(Re-opened)	KE7000009212	11-Apr-22	07-Apr-25	676	60,594.09	Fixed	11.7660				97.6216	-
FXD1/2023/03		KE9000003762	15-May-23	11-May-26	1,077	58,098.01	Fixed	14.2280	14.2280	100.5660	99.9817	99.9381	443,400,000
FIVE YEAR BONDS													
FXD1/2019/05		KE9000009547	29-Feb-19	19-Feb-24	266	85,358.90	Fixed	11.3040				100.2656	
FXD2/2019/05		KE9000001096	13-May-19	06-May-24	342	39,201.60	Fixed	10.6720				99.7509	
FXD2/2019/05		KE9000003788	16-Dec-19	09-Dec-24	559	44,830.00	Fixed	11.4920				98.9407	
FXD1/2020/05	(Re-opened)	KE9000009547	11-May-20	05-May-25	706	103,608.22	Fixed	11.8672				96.0785	-
FXD1/2021/05	(Re-opened)	KE7000006655	15-Nov-21	09-Nov-26	1,259	66,075.85	Fixed	11.2770	11.9402	98.6176	98.1528	92.5699	70,000,000
TEN YEAR BONDS													
FXD1/2013/10	(Re-opened)	KE2000006037	01-Jul-13	19-Jun-23	20	39,248.20	Fixed	12.3710	10.8000	105.5846	100.0748	105.0950	500,600,000
FXD1/2014/10	(Re-opened)	KE3000008899	29-May-14	15-Jan-24	230	35,852.15	Fixed	12.1800	13.1200	103.8933	99.4995	101.1408	200,000,000
FXD1/2015/10		KE9000006326	29-Aug-15	17-Aug-25	1,175	18,306.45	Fixed	15.0390				103.1211	-
FXD1/2017/10		KE9000007327	31-Jul-17	19-Jul-27	1,511	65,495.14	Fixed	12.9880				108.6690	-
FXD1/2018/10		KE9000009762	27-Aug-18	14-Aug-28	1,903	40,584.60	Fixed	12.6880				94.4791	-
FXD2/2018/10	(Re-opened)	KE5000009216	17-Dec-18	04-Dec-28	2,015	63,574.02	Fixed	12.5020				95.5601	-
FXD1/2019/10		KE9000009653	29-Feb-19	27-Feb-29	2,085	67,924.85	Fixed	12.4380				93.1850	-
FXD2/2019/10		KE9000009877	15-Apr-19	02-Apr-29	2,134	80,725.30	Fixed	12.3000				108.9458	-
FXD2/2019/10		KE9000009876	18-Apr-19	05-Apr-29	2,260	68,743.45	Fixed	11.5170				89.0795	-
FXD4/2019/10		KE9000009669	25-Nov-19	12-Nov-29	2,358	89,872.85	Fixed	12.2880				91.6391	-
FXD1/2022/10		KE7000009436	19-May-22	03-May-32	3,261	60,705.30	Fixed	13.4900				98.7771	-
FXD1/2023/10		KE9000005432	13-Feb-23	31-Jan-33	3,534	12,886.51	Fixed	14.1510				105.7532	-
FIFTEEN YEAR BONDS													
FXD1/2009/15		KE4000003436	28-Oct-09	07-Oct-24	496	31,952.45	Fixed	12.5000				102.4991	-
FXD1/2010/15		KE4000003550	29-Mar-10	10-Mar-25	650	27,693.90	Fixed	10.2500				94.7635	-
FXD2/2010/15	(Re-opened)	KE2000001559	26-Apr-11	08-Dec-25	923	25,189.80	Fixed	9.0000				91.1581	-
FXD1/2012/15		KE4000003675	24-Sep-12	06-Sep-27	1,560	90,938.90	Fixed	11.0000				95.3933	-
FXD1/2013/15	(Re-opened)	KE4000003780	25-Feb-13	07-Feb-28	1,714	62,473.25	Fixed	11.2500				98.0172	-
FXD2/2013/15	(Re-opened)	KE4000003808	29-Apr-13	10-Apr-28	1,777	70,858.75	Fixed	12.0000				93.0495	-
FXD1/2015/15		KE9000009432	29-May-15	23-May-30	3,632	76,351.65	Fixed	12.8350				93.0611	-
FXD2/2015/15	(Re-opened)	KE5000009879	22-Oct-15	03-Oct-33	3,779	33,411.70	Fixed	12.7500				94.8413	-
FXD1/2018/15		KE9000009430	28-Jun-18	09-Jun-34	3,877	79,096.95	Fixed	12.9570				92.1743	-
FXD2/2018/15		KE6000001104	13-May-19	24-Apr-34	3,982	81,644.75	Fixed	12.7240				91.0994	-
FXD3/2018/15		KE6000001528	29-Jul-19	10-Jul-34	4,059	53,919.60	Fixed	12.3400				86.7211	-
FXD1/2020/15	(Re-opened)	KE9000007218	23-Feb-20	05-Feb-35	4,069	73,156.30	Fixed	12.7580				99.9870	-
FXD1/2022/15	(Re-opened)	KE7000009329	25-Apr-22	06-Apr-37	5,080	69,200.07	Fixed	13.8420				97.5468	-
TWENTY YEAR BOND													
FXD1/2008/20	(Re-opened)	KE0000001493	30-Jun-08	05-Jun-28	1,833	53,410.70	Fixed	13.7500				98.3967	-
FXD1/2011/20	(Re-opened)	KE4000001776	30-May-11	05-May-31	2,897	37,029.40	Fixed	10.0000				90.5323	-
FXD1/2012/20	(Re-opened)	KE4000003849	26-Nov-12	01-Nov-32	3,443	87,285.65	Fixed	12.0000				87.2903	-
FXD1/2016/20		KE9000008543	26-Sep-16	01-Sep-36	4,843	12,761.20	Fixed	14.0000				107.7741	-
FXD1/2018/20		KE9000008325	20-Mar-18	01-Mar-38	5,389	94,510.60	Fixed	13.2000				95.4377	-
FXD2/2018/20		KE9000008655	30-Jul-18	05-Jul-38	5,515	89,198.60	Fixed	13.2000				96.3771	-
FXD1/2019/20		KE9000009984	15-Apr-19	01-Mar-39	5,774	93,350.00	Fixed	12.8730				95.4969	-
FXD1/2021/20		KE7000005210	16-Aug-21	22-Jul-41	6,628	75,884.00	Fixed	13.4440				93.2238	-
TWENTY FIVE YEAR BOND													
FXD1/2010/25	(Re-opened)	KE4000003089	28-Jun-10	28-May-35	4,381	20,192.50	Fixed	11.2500				91.9604	-
FXD1/2015/25		KE9000009545	25-Jun-15	23-May-40	7,093	34,328.70	Fixed	13.4000				93.2932	-
FXD1/2021/25	(Re-opened)	KE7000003652	13-May-21	09-Apr-46	8,350	90,496.00	Fixed	13.9240				97.1407	-
FXD1/2022/25	(Re-opened)	KE9000005293	24-Oct-22	23-Sep-47	8,882	20,699.83	Fixed	14.1880				97.7231	-
THIRTY YEAR BOND													
SDB 1/2011/30	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	6,446	28,144.70	Fixed	12.0000				90.8334	-
INFRASTRUCTURE BONDS													
IFB1/2011/25Y		KE2000002242	03-Oct-11	18-Sep-23	111	11,735.50	Fixed	12.0000				99.1507	-
IFB1/2013/25Y		KE2000008135	30-Sep-13	15-Sep-25	839	16,060.21	Fixed	11.0000				96.5500	-
IFB1/2014/25Y		KE4000001109	27-Oct-14	12-Oct-26	1,231	16,631.48	Fixed	11.0000				95.6695	-
IFB1/2015/25Y		KE9000004100	14-Dec-15	02-Dec-24	552	8,506.50	Fixed	11.0000				105.2269	-
IFB1/2015/25Y		KE4000001053	30-Mar-15	15-Mar-27	1,637	33,486.95	Fixed	11.8000				96.9748	-
IFB1/2016/25Y		KE9000008654	23-May-16	12-May-25	713	28,035.40	Fixed	12.5000				99.7333	-
IFB1/2016/25Y		KE9000008655	24-Oct-16	06-Oct-31	3,051	30,604.70	Fixed	12.8000				93.4694	-
IFB1/2017/25Y		KE9000007988	27-Nov-17	18-Nov-24	538	21,282.25	Fixed	12.5000				98.8510	-
IFB1/2017/25Y		KE9000008093	27-Feb-17	12-Feb-30	2,085	11,452.85	Fixed	12.5000				99.0604	-
IFB1/2018/25Y		KE9000008093	29-Jan-18	10-Jan-33	3,513	41,184.80	Fixed	12.5000				94.9664	-
IFB1/2020/25Y		KE9000009109	19-Nov-18	25-Oct-38	5,627	36,787.30	Fixed	11.8500				91.7398	-
IFB1/2018/15Y		KE9000009543	28-Oct-19	08-Oct-35	4,514	71,628.05	Fixed	11.7500				87.3628	-
IFB1/2019/25Y		KE9000009760	25-Mar-19	22-Feb-44	7,573	16,828.65	Fixed	12.2000				88.7958	-
IFB1/2020/15Y		KE9000008653	03-Jun-20	25-May-26	1,091	20,226.65	Fixed	10.2000				98.4009	-
IFB1/2020/15Y		KE9000008653	03-Jun-20	25-May-26	1,091	20,226.65	Fixed	10.2000				98.4009	-
IFB1/2020/21Y		KE9000008430	15-Apr-20	02-Apr-35	2,134	78,973.60	Fixed	10.8500				92.3496	-
IFB1/2020/11Y		KE9000009545	24-Aug-20	11-Aug-31	2,995	80,249.60	Fixed	10.9000				89.5995	-
IFB1/2021/18Y		KE7000003224	25-Jan-21	05-Jan-37	4,969	80,958.35	Fixed	12.2570				93.3104	-
IFB1/2021/18Y		KE7000003546	12-Apr-21	21-Mar-39	5,774	81,785.60	Fixed	12.6670				95.3308	-
IFB1/2021/27Y		KE7000003327	13-Sep-21	18-Aug-42	7,020	106,742.20	Fixed	12.7270				87.5926	-
IFB1/2022/18Y		KE8000003322	13-Jun-22	21-May-40	6,201	79,827.50	Fixed	13.7420				96.3429	-
IFB1/2022/18Y		KE8000003322	13-Jun-22	21-May-40	6,201	79,827.50	Fixed	13.7420	13.2200	97.0711	95.3311	95.3308	4,000,000
IFB1/2022/27Y		KE7000003327	13-Sep-21	18-Aug-42	7,020	106,742.20	Fixed	12.7270	13.7000	87.0936	94.3644	87.5926	5,000,000
IFB1/2022/18Y		KE8000003322	13-Jun-22	21-May-40	6,201	79,827.50	Fixed	13.7420	13.4000	88.7765	96.0461	87.5926	11,000,000
IFB1/2022/18Y		KE8000003322	13-Jun-22	21-May-40	6,201	79,827.50	Fixed	13.7420	17.2000	89.4954	93.0452	96.3429	100,000
IFB1/2022/18Y		KE8000003322	13-Jun-22	21-May-40	6,201	79,827.50	Fixed	13.7420	13.3350	97.0067	96.6265	96.3429	10,000,000
IFB1/2022/18Y		KE8000003322	13-Jun-22	21-May-40	6,201	79,827.50	Fixed	13.7420	13.8277	105.8867	99.5925	96.3429	30,000
IFB1/2022/18Y		KE8000003322	13-Jun-22	21-May-40	6,201	79,827.50	Fixed	13.7420	13.6100	107.1151	100.7349	96.3429	100,000
IFB1/2022/21Y		KE7000007877	21-Feb-22	28-Jan-41	6,453	98,377.55	Fixed	12.9650	17.2400	84.2513	78.7321	91.6795	400,000
IFB1/2022/21Y		KE7000007877	21-Feb-22	28-Jan-41	6,453	98,377.55	Fixed	12.9650	14.9200	92.7170	89.1908	91.6795	3,000,000
IFB1/2022/21Y		KE7000007877	21-Feb-22	28-Jan-41	6,453	98,377.55	Fixed	12.9650	13.5596	105.0000	96.4738	91.6795	2,150,000
IFB1/2022/14Y		KE9000005218	14-Nov-22	27-Oct-36	4,899	94,258.60	Fixed	13.8380	14.5000	97.6969	97.0824	97.0881	2,500,000
IFB1/2022/14Y		KE9000005218	14-Nov-22	27-Oct-36	4,899	94,258.60	Fixed	13.8380	14.2323	99.0021	98.4477	97.0881	43,100,000
IFB1/2022/14Y		KE9000005218	14-Nov-22	27-Oct-36	4,899	94,258.60	Fixed	13.8380	13.5836	102.4000	101.9255	97.0881	1,200,000
IFB1/2022/14Y		KE9000005218	14-Nov-22	27-Oct-36	4,899	94,258.60	Fixed	13.8380	13.5752	102.5000	101.9255	97.0881	3,500,000
IFB1/2022/14Y		KE9000005218	14-Nov-22	27-Oct-36	4,899	94,258.60	Fixed	13.8380	13.4835	103.0000	102.4255	97.0881	3,250,000
IFB1/2022/14Y		KE9000005218	14-Nov-22	27-Oct-36	4,899	94,258.60	Fixed	13.8380	13.4107	103.4000	102.8255	97.0881	200,000
IFB1/2022/14Y		KE9000005218	14-Nov-22	27-Oct-36	4,899	94,258.60	Fixed	13.8380	13.3824	103.6000	102.9245	97.0881	1,000,000
IFB1/2022/14Y		KE9000005218	14-Nov-22	27-Oct-36	4,899	94,258.60	Fixed	13.8380	13.3000	104.0126	103.4382	97.0881	5,000,000
IFB1/2022/6Y		KE9000005325	05-Dec-22	27-Nov-28	2,008	59,561.98	Fixed	13.4150	13.5500	106.6726	103.4829	106.3222	10,000,000
IFB1/2023/17Y	(Re-opened)	KE9000005549	13-Mar-23	20-Feb-40	6,110	68,705.36	Fixed	14.3990	14.3509	103.3000	100.2145	99.3643	9,650,000
IFB1/2023/17Y	(Re-opened)	KE9000005549	13-Mar-23	20-Feb-40	6,110	68,705.36	Fixed	14.3990	14.3505	103.3053	100.2198	99.3643	5,500,000
IFB1/2023/17Y	(Re-opened)	KE9000005549	13-Mar-23	20-Feb-40	6,110	68,705.36	Fixed	14.3990	14.3432	103.3647	100.2186	99.3643	100,000
IFB1/2023/17Y	(Re-opened)	KE9000005549	13-Mar-23	20-Feb-40	6,110	68,705.36	Fixed	14.3990	14.3000	103.5934	100.5878	99.3643	1,000,000
IFB1/2023/17Y	(Re-opened)	KE9000005549	13-Mar-23	20-Feb-40	6,110	68,705.36	Fixed	14.3990	14.1000	104.7589	101.6734	99.3643	200,000
IFB1/2023/17Y	(Re-opened)	KE9000005549	13-Mar-23	20-Feb-40	6,110	68,705.36	Fixed	14.3990	13.9993	105.9074	102.8218	99.3643	1,000,000
IFB1/2023/17Y	(Re-opened)	KE9000005549	13-Mar-23	20-Feb-40	6,110	68,705.36	Fixed	14.3990	13.8258	106.3924	103.3868	99.3643	200,000
IFB1/2023/17Y	(Re-opened)	KE9000005549	13-Mar-23	20-Feb-40	6,110	68,705.36	Fixed	14.3990	13.7400	106.9122	103.8267	99.3643	5,000,000
IFB1/2023/17Y	(Re-opened)	KE9000005549	13-Mar-23	20-Feb-40	6,110	68,705.36	Fixed	14.3990	13.5500	108.0792	104.9972	99.3643	4,000,000
CORPORATE BONDS													
IDEAL PEOPLE MEDIUM TERM NOTE													
RPBD.BD.06/08/18-0046-13.65		KE5000002096	10-Aug-15	28-Feb-25	640	267.10	VARIABLE	T-B (91) + 1.00%				96.0000	
RPBD.BD.03/09/20-0047-13.65		KE5000003192	10-Aug-15	24-Jul-28	1,882	1,036.00	VARIABLE	T-B (91) + 1.00%				101.5187	
ACORN GREEN BOND MEDIUM TERM NOTE													
ACORN FXD		KE9000007093	08-Nov-19	08-Nov-24	528	1,866.90	FIXED	12.2500				106.1794	
CENTUM REAL ESTATE LIMITED MEDIUM TERM NOTE (SENIOR SECURED)													
CENTUM REAL ESTATE - ZERO COUPON		KE7000002548	16-Dec-20	13-Dec-23	197	2,603.30	FIXED	12.5000				64.0467	
CENTUM REAL ESTATE - ZERO COUPON EQUITY LINKED		KE7000002654	16-Dec-20	13-Dec-23	197	354.60	FIXED	12.5000				-	
FAMILY BANK MEDIUM TERM NOTE													
FAMILY FXD		KE7000005095	25-Jun-21	16-Dec-26	1,298	3,999.00	FIXED	13.0000				99.9925	
FAMILY FLR		KE7000005103	25-Jun-21	16-Dec-26	1,298	1.00	VARIABLE	182-Day T-Bill +250bps				-	
EAST AFRICAN BREWERIES DOMESTIC MEDIUM TERM NOTE													
EABL DMT FXD		KE7000006549	29-Oct-21	29-Oct-26	1,248	11,000.00	FIXED	12.2500				106.2452	
KENYA MORTGAGE REFINANCE COMPANY MEDIUM TERM NOTE													
KMRC FXD		KE7000007790	04-Mar-22	23-Feb-29	2,096	1,450.00	FIXED	12.5000				-	

Turnover in Bonds	
Today	Previous
2,123,850,000	285,550,000

Total Deals	
Today	Previous
101	62

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:

FR: Fixed Rate Treasury Bond **MA:** 15 weeks M-for-rate Moving 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 conjunction with the information.