BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

October 1, 2024

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													October 1, 2024
TWO YEAR BONDS													
FXD1/2023/2Yr	(Re-opened)	KE8000006109	21-Aug-23	18-Aug-25	321	94,724.39	Fixed	16.9723				99.6401	
THREE YEAR BONDS													
FXD1/2022/3Yr	(Re-opened)	KE7000009212	11-Apr-22	07-Apr-25	188	60,605.75	Fixed	11.7660				97.4134	
FXD1/2023/3Yr		KE8000005762	15-May-23	11-May-26	587	76,537.95	Fixed	14.2280				95.2279	
FXD1/2024/3Yr	(Re-opened)	KE8000006323	15-Jan-24	11-Jan-27	832	92,085.62	Fixed	18.3854				102.8325	
FIVE YEAR BONDS													
FXD3/2019/5Yr		KE6000005766	16-Dec-19	09-Dec-24	69	44,830.50	Fixed	11.4920				99.0668	
FXD1/2020/5Yr	(Re-opened)	KE6000008547	11-May-20	05-May-25	216	104,518.70	Fixed	11.6670				96.9233	
FXD1/2021/5Yr	(Re-opened)	KE7000006655	15-Nov-21	09-Nov-26	769	66,075.85	Fixed	11.2770				89.8953	
FXD1/2023/5Yr	(Re-opened)	KE8000005986	17-Jul-23	10-Jul-28	1,378	141,683.98	Fixed	16.8440				98.6848	
TEN YEAR BONDS													
FXD1/2016/10Yr	(Re-opened)	KE5000006329	29-Aug-16	17-Aug-26	685	74,495.75	Fixed	15.0390				96.7307	
FXD1/2017/10Yr		KE5000007327	31-Jul-17	19-Jul-27	1,021	65,974.90	Fixed	12.9660				89.5945	
FXD1/2018/10Yr		KE5000008762	27-Aug-18	14-Aug-28	1,413	40,584.60	Fixed	12.6860				84.9402	
FXD2/2018/10Yr	(Re-opened)	KE5000009216	17-Dec-18	04-Dec-28	1,525	63,820.20	Fixed	12.5020				83.5666	
FXD1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	1,595	67,524.85	Fixed	12.4380				83.3287	
FXD2/2019/10Yr		KE5000009877	15-Apr-19	02-Apr-29	1,644	60,725.30	Fixed	12.3000	17.2450	90.8485	90.9837	83.0465	55,000,000
FXD3/2019/10Yr		KE6000004876	19-Aug-19	06-Aug-29	1,770	68,743.45	Fixed	11.5170				78.9808	
FXD4/2019/10Yr		KE6000005659	25-Nov-19	12-Nov-29	1,868	89,972.85	Fixed	12.2800				82.3259	
FXD1/2022/10Yr		KE7000009436	16-May-22	03-May-32	2,771	60,705.30	Fixed	13.4900				84.7526	
FXD1/2023/10Yr		KE8000005432	13-Feb-23	31-Jan-33	3,044	28,387.06	Fixed	14.1510				95.0836	
FXD1/2024/10Yr	(Re-opened)	KE8000006547	25-Mar-24	13-Mar-34	3,450	46,107.13	Fixed	16.0000				96.7165	
FIFTEEN YEAR BONDS													
FXD1/2009/15Yr		KE4000003436	26-Oct-09	07-Oct-24	6	31,952.45	Fixed	12.5000				99.4732	
FXD1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	160	27,693.90	Fixed	10.2500				96.4617	
FXD2/2010/15Yr	(Re-opened)	KE2000001558	25-Apr-11	08-Dec-25	433	25,199.80	Fixed	9.0000				89.9073	
FXD1/2012/15Yr		KE4000003675	24-Sep-12	06-Sep-27	1,070	90,939.90	Fixed	11.0000				84.1679	
FXD1/2013/15Yr	(Re-opened)	KE4000003790	25-Feb-13	07-Feb-28	1,224	82,473.25	Fixed	11.2500				82.6172	
FXD2/2013/15Yr	(Re-opened)	KE4000003808	29-Apr-13	10-Apr-28	1,287	70,859.75	Fixed	12.0000				84.1112	
FXD1/2018/15Yr		KE5000008432	28-May-18	09-May-33	3,142	76,351.65	Fixed	12.6500				92.7400	
FXD2/2018/15Yr	(Re-opened)	KE5000008879	22-Oct-18	03-Oct-33	3,289	33,411.70	Fixed	12.7500				85.4125	
FXD1/2019/15Yr		KE5000009430	28-Jan-19	09-Jan-34	3,387	79,096.85	Fixed	12.8570				96.0925	
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	3,492	81,644.75	Fixed	12.7340				84.8306	
FXD3/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	3,569	53,919.80	Fixed	12.3400				98.1151	
FXD1/2020/15Yr	(Re-opened)	KE6000007218	25-Feb-20	05-Feb-35	3,779	73,156.30	Fixed	12.7560				89.6668	
FXD1/2022/15Yr	(Re-opened)	KE7000009329	25-Apr-22	06-Apr-37	4,570	68,357.70	Fixed	13.9420				84.9895	
TWENTY YEAR BOND													
FXD1/2008/20Yr	(Re-opened)	KE1000001493	30-Jun-08	05-Jun-28	1,343	58,446.13	Fixed	13.7500				89.0691	
FXD1/2011/20Yr	(Re-opened)	KE2000002176	30-May-11	05-May-31	2,407	37,029.40	Fixed	10.0000				70.3557	
FXD1/2012/20Yr		KE4000003949	26-Nov-12	01-Nov-32	3,160	87,285.65	Fixed	12.0000				89.7739	
FXD1/2016/20Yr		KE5000006543	26-Sep-16	01-Sep-36	4,353	20,472.32	Fixed	14.0000				85.2407	
FXD1/2018/20Yr		KE5000008325	26-Mar-18	01-Mar-38	4,899	94,515.60	Fixed	13.2000				88.5581	
FXD2/2018/20Yr		KE5000008655	30-Jul-18	05-Jul-38	5,025	89,198.60	Fixed	13.2000				86.4709	
FXD1/2019/20Yr		KE5000009984	15-Apr-19	21-Mar-39	5,284	83,350.00	Fixed	12.8730				84.9485	
FXD1/2021/20Yr		KE7000005210	16-Aug-21	22-Jul-41	6,138	75,984.00	Fixed	13.4440				71.5896	
TWENTY FIVE YEAR BOND													
FXD1/2010/25Yr	(Re-opened)	KE4000003089	28-Jun-10	28-May-35	3,891	20,192.50	Fixed	11.2500				72.4741	
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	6,810	94,326.70	Fixed	13.4000				87.2126	
FXD1/2021/25Yr	(Re-opened)	KE7000003652	10-May-21	09-Apr-46	7,860	90,490.00	Fixed	13.9240				91.3295	
FXD1/2022/25Yr	(Re-opened)	KE8000005093	24-Oct-22	23-Sep-47	8,392	20,773.50	Fixed	14.1880				88.0207	
THIRTY YEAR BOND													
SDB 1/2011/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	5,956	28,144.70	Fixed	12.0000				90.8334	
INFRASTRUCTURE BONDS													
IFB1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	349	16,060.21	Fixed	11.0000				94.9665	
IFB1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	741	16,631.48	Fixed	11.0000				97.3218	
IFB1/2015/9Yr		KE5000004100	14-Dec-15	02-Dec-24	62	8,506.50	Fixed	11.0000				96.8417	
IFB1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	1,637	33,486.55	Fixed	11.0000				89.5453	
IFB1/2016/9Yr		KE5000004654	23-May-16	12-May-25	223	19,925.79	Fixed	12.5000				97.7577	
IFB1/2016/15Yr		KE5000006659	24-Oct-16	06-Oct-31	2,561	30,004.70	Fixed	12.0000				96.1925	
IFB1/2017/7Yr		KE5000007988	27-Nov-17	18-Nov-24	48	21,262.25	Fixed	12.5000	14.5000	104.3067	99.7051	98.0954	100,000,000
IFB1/2017/12Yr		KE5000006980	27-Feb-17	12-Feb-29	1,595	11,402.85	Fixed	12.5000				99.6804	
IFB1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	3,023	41,184.80	Fixed	12.5000				95.5473	
IFB1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	5,137	36,787.30	Fixed	11.9500				91.5016	
IFB1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	4,024	71,028.55	Fixed	11.7500	16.8750	83.0621	77.8327	77.9496	60,000,000
IFB1/2019/25Yr		KE5000009760	25-Mar-19	22-Feb-44	7,083	16,828.65	Fixed	12.2000	16.0000	80.0984	79.5957	79.5604	251,500,000
IFB1/2020/6Yr		KE6000008653	03-Jun-20	25-May-26	601	10,252.00	Fixed	10.2000				88.6885	
IFB1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	1,644	118,460.40	Fixed	10.8500	16.6000	94.9787	89.7325	88.1760	80,000,000
IFB1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	2,505	80,249.60	Fixed	10.9000				83.2838	
IFB1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	4,479	80,958.35	Fixed	12.2570				106.7494	
IFB1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	5,284	81,785.60	Fixed	12.6670				100.3378	
IFB1/2021/21Yr		KE7000005327	13-Sep-21	18-Aug-42	6,530	106,742.20	Fixed	12.7370	16.3486	83.0230	82.2532	82.1576	77,000,000
IFB1/2022/18Yr		KE8000002322	13-Jun-22	21-May-40	5,711	79,827.50	Fixed	13.7420				96.5247	
IFB1/2022/19Yr		KE7000007877	21-Feb-22	28-Jan-41	5,963	98,377.55	Fixed	12.9650				105.7625	
IFB1/2022/14Yr		KE8000005218	14-Nov-22	27-Oct-36	4,409	94,258.60	Fixed	13.9380				101.1306	
IFB1/2022/6Yr		KE8000005325	05-Dec-22	27-Nov-28	1,518	59,424.35	Fixed	13.2150				95.6702	
IFB1/2023/17Yr	(Re-opened)	KE8000005549	13-Mar-23	20-Feb-40	5,620	114,751.65	Fixed	14.3990				89.0019	
IFB1/2023/7Yr		KE8000005879	19-Jun-23	10-Jun-30	2,078	213,251.60	Fixed	15.8370	16.0295	103.9757	99.3638	99.4075	200,000,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	2,043	186,900.55	Fixed	17.9327	16.6000	110.5404	103.5939	104.4462	500,500,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	2,043	186,900.55	Fixed	17.9327	16.5800	110.5968	103.6503	104.4462	500,000,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	2,043	186,900.55	Fixed	17.9327	16.2668	111.4861	104.5397	104.4462	200,000,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	2,043	186,900.55	Fixed	17.9327	16.2500	111.5342	104.5877	104.4462	200,000,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	2,043	186,900.55	Fixed	17.9327	16.2000	111.6772	104.7307	104.4462	200,100,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	2,043	186,900.55	Fixed	17.9327	16.1500	111.8206	104.8741	104.4462	200,000,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	2,869	240,957.57	Fixed	18.4607	16.6500	108.6736	106.4929	107.8415	200,000,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	2,869	240,957.57	Fixed	18.4607	16.4250	109.5354	107.3547	107.8415	100,000,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	2,869	240,957.57	Fixed	18.4607	16.4000	109.6318	107.4511	107.8415	100,000,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	2,869	240,957.57	Fixed	18.4607	16.3500	109.8251	107.6444	107.8415	200,000,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	2,869	240,957.57	Fixed	18.4607	16.3200	109.9413	107.7606	107.8415	100,000,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	2,869	240,957.57	Fixed	18.4607	16.3000	110.0188	107.8381	107.8415	102,000,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	2,869	240,957.57	Fixed	18.4607	16.2485	110.2190	108.0383	107.8415	60,000,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	2,869	240,957.57	Fixed	18.4607	16.2000	110.4079	108.2272	107.8415	101,000,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	2,869	240,957.57	Fixed	18.4607	16.1500	110.6033	108.4226	107.8415	100,000,000
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	1,595	67,524.85	Fixed	12.4380	17.2546	87.0252	85.5559	83.3287	30,600,000
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	3,492	81,644.75	Fixed	12.7340	16.6901	86.5277	81.3501	84.8306	550,000
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	6,810	94,326.70	Fixed	13.4000	18.5683	77.0000	73.0978	87.2126	600,000
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	6,810	94,326.70	Fixed	13.4000	16.4750	86.1383	82.2361	87.2126	20,000,000
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	6,810	94,326.70	Fixed	13.4000	14.8067	95.0000	91.0978	87.2126	600,000
FXD1/2021/25Yr	(Re-opened)	KE7000003652	10-May-21	09-Apr-46	7,860	90,490.00	Fixed	13.9240	16.8000	89.0250	83.3636	91.3295	400,000
FXD1/2021/25Yr	(Re-opened)	KE7000003652	10-May-21	09-Apr-46	7,860	90,490.00	Fixed	13.9240	14.0000	105.1117	99.4503	91.3295	2,000,000
FXD1/2021/25Yr	(Re-opened)	KE7000003652	10-May-21	09-Apr-46	7,860	90,490.00	Fixed	13.9240	17.2000	89.1640	82.8496	91.3295	5,150,000
IFB1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	3,023	41,184.80	Fixed	12.5000	16.4500	87.9399	85.5017	95.5473	500,000
IFB1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	3,023	41,184.80	Fixed	12.5000	16.3000	88.4299	85.9917	95.5473	5,000,000
IFB1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	3,023	41,184.80	Fixed	12.5000	16.0000	89.4227	86.9845	95.5473	5,000,000
IFB1/2019/25Yr		KE5000009760	25-Mar-19	22-Feb-44	7,083	16,828.65	Fixed	12.2000	17.0000	75.8555	75.3528	79.5604	4,000,000
IFB1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	1,644	118,460.40	Fixed	10.8500	13.7100	99.8501	94.6039	88.1760	100,000
IFB1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	4,479	80,958.35	Fixed	12.2570	13.0000	98.7013	96.3105	106.7494	1,000,000
IFB1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	5,284	81,785.60	Fixed	12.6670	18.1243	83.0000	76.8753	100.3378	50,000
IFB1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	5,284	81,785.60	Fixed	12.6670	15.8000	91.6631	85.5384	100.3378	50,000
IFB1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	5,284	81,785.60	Fixed	12.6670	13.0000	104.4019	98.2772	100.3378	2,000,000
IFB1/2021/21Yr		KE7000005327	13-Sep-21	18-Aug-42	6,530	106,742.20	Fixed	12.7370	17.5000	78.4439	77.6741	82.1576	800,000
IFB1/2021/21Yr		KE7000005327	13-Sep-21	18-Aug-42	6,530	106,742.20	Fixed	12.7370	17.3500	79.0160	78.2462	82.1576	1,400,000
IFB1/2021/21Yr		KE7000005327	13-Sep-21	18-Aug-42	6,530	106,742.20	Fixed	12.7370	16.8250	81.0750	80.3052	82.1576	15,000,000
IFB1/2022/6Yr		KE8000005325	05-Dec-22	27-Nov-28	1,518	59,424.35	Fixed	13.2150	16.7800	97.2732	92.9166	95.6702	500,000
IFB1/2022/6Yr		KE8000005325	05-Dec-22	27-Nov-28	1,518	59,424.35	Fixed	13.2150	14.9600	100.7601	96.4035	95.6702	1,000,000
IFB1/2022/6Yr		KE8000005325	05-Dec-22	27-Nov-28	1,518	59,424.35	Fixed	13.2150	14.1200	102.4423	98.0857	95.6702	4,100,000
IFB1/2022/6Yr		KE8000005325	05-Dec-22	27-Nov-28	1,518	59,424.35	Fixed	13.2150	14.0000	102.6865	98.3299	95.6702	1,000,000
IFB1/2022/14Yr		KE8000005218	14-Nov-22	27-Oct-36	4,409	94,258.60	Fixed	13.9380	17.3000	90.7410	85.3419	101.1306	700,000
IFB1/2022/18Yr		KE8000002322	13-Jun-22	21-May-40	5,711	79,827.50	Fixed	13.7420	17.5744	86.7000	82.4339	96.5247	2,200,000
IFB1/2022/18Yr		KE8000002322	13-Jun-22	21-May-40	5,711	79,827.50	Fixed	13.7420	17.3000	87.7827	83.5166	96.5247	4,200,000
IFB1/2022/18Yr		KE8000002322	13-Jun-22	21-May-40	5,711	79,827.50	Fixed	13.7420	17.2400	88.0225	83.7564	96.5247	100,000
IFB1/2022/18Yr		KE8000002322	13-Jun-22	21-May-40	5,711	79,827.50	Fixed	13.7420	16.2000	92.3646	88.0985	96.5247	2,200,000
IFB1/2022/18Yr		KE8000002322	13-Jun-22	21-May-40	5,711	79,827.50	Fixed	13.7420	13.0000	108.2982	104.0321	96.5247	1,000,000
IFB1/2023/7Yr		KE8000005879	19-Jun-23	10-Jun-30	2,078	213,251.60	Fixed	15.8370	18.0000	98.4768	93.8649	99.4075	1,000,000
IFB1/2023/7Yr		KE8000005879	19-Jun-23	10-Jun-30	2,078	213,251.60	Fixed	15.8370	17.4373	100.0000	95.3881	99.4075	1,000,000
IFB1/2023/7Yr		KE8000005879	19-Jun-23	10-Jun-30	2,078	213,251.60	Fixed	15.8370	17.3826	100.1500	95.5381	99.4075	1,000,000
IFB1/2023/7Yr		KE8000005879	19-Jun-23	10-Jun-30	2,078	213,251.60	Fixed	15.8370	17.3000	100.3773	95.7654	99.4075	1,000,000
IFB1/2023/7Yr		KE8000005879	19-Jun-23	10-Jun-30	2,078	213,251.60	Fixed	15.8370	17.1500	100.7920	96.1801	99.4075	2,800,000
IFB1/2023/7Yr		KE8000005879	19-Jun-23	10-Jun-30	2,078	213,251.60	Fixed	15.8370	16.7000	102.0522	97.4403	99.4075	200,000
IFB1/2023/7Yr		KE8000005879	19-Jun-23	10-Jun-30	2,078	213,251.60	Fixed	15.8370	16.3672	103.0000	98.3881	99.4075	1,000,000
IFB1/2023/7Yr		KE8000005879	19-Jun-23	10-Jun-30	2,078	213,251.60	Fixed	15.8370	16.0000	104.1057	99.4503	99.4075	1,000,000
IFB1/2023/7Yr		KE8000005879	19-Jun-23	10-Jun-30	2,078	213,251.60	Fixed	15.8370	14.8494	107.5000	102.8881	99.4075	200,000
IFB1/2023/7Yr		KE8000005879	19-Jun-23	10-Jun-30	2,078	213,251.60	Fixed	15.8370	14.5254	108.5000	103.8881	99.4075	1,000,000
IFB1/2023/17Yr	(Re-opened)	KE8000005549	13-Mar-23	20-Feb-40	5,620	114,751.65	Fixed	14.3990	17.2200	87.1280	86.2577	89.0019	500,000
IFB1/2023/17Yr	(Re-opened)	KE8000005549	13-Mar-23	20-Feb-40	5,620	114,751.65	Fixed	14.3990	16.6087	89.8326	88.9623	89.0019	45,000,000
IFB1/2023/17Yr	(Re-opened)	KE8000005549	13-Mar-23	20-Feb-40	5,620	114,751.65	Fixed	14.3990	15.9299	93.0000	92.1297	89.0019	500,000
IFB1/2023/17Yr	(Re-opened)	KE8000005549	13-Mar-23	20-Feb-40	5,620	114,751.65	Fixed	14.3990	15.9200	93.0473	92.1770	89.0019	100,000
IFB1/2023/17Yr	(Re-opened)	KE8000005549	13-Mar-23	20-Feb-40	5,620	114,751.65	Fixed	14.3990	15.9100	93.0954	92.2251	89.0019	3,500,000
IFB1/2023/17Yr	(Re-opened)	KE8000005549	13-Mar-23	20-Feb-40	5,620	114,751.65	Fixed	14.3990	15.8400	93.4329	92.5626	89.0019	200,000
IFB1/2023/17Yr	(Re-opened)	KE8000005549	13-Mar-23	20-Feb-40	5,620	114,751.65	Fixed	14.3990	15.8200	93.5297	92.6594	89.0019	1,600,000
IFB1/2023/17Yr	(Re-opened)	KE8000005549	13-Mar-23	20-Feb-40	5,620	114,751.65	Fixed	14.3990	15.5202	95.0000	94.1297	89.0019	300,000
IFB1/2023/17Yr	(Re-opened)	KE8000005549	13-Mar-23	20-Feb-40	5,620	114,751.65	Fixed	14.3990	15.1200	97.0221	96.1518	89.0019	500,000
IFB1/2023/17Yr	(Re-opened)	KE8000005549	13-Mar-23	20-Feb-40	5,620	114,751.65	Fixed	14.3990	15.0274	97.5000	96.6297	89.0019	200,000
IFB1/2023/17Yr	(Re-opened)	KE8000005549	13-Mar-23	20-Feb-40	5,620	114,751.65	Fixed	14.3990	15.0000	97.6419	96.7716	89.0019	2,500,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	2,043	186,900.55	Fixed	17.9327	18.6443	105.0000	98.0535	104.4462	900,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	2,043	186,900.55	Fixed	17.9327	17.7000	107.5044	100.5580	104.4462	4,000,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	2,043	186,900.55	Fixed	17.9327	17.3000	108.5933	101.6468	104.4462	1,500,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	2,043	186,900.55	Fixed	17.9327	16.9000	109.6994	102.7529	104.4462	1,400,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	2,043	186,900.55	Fixed	17.9327	16.8000	109.9786	103.0321	104.4462	1,900,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	2,043	186,900.55	Fixed	17.9327	16.7000	110.2589	103.3125	104.4462	4,000,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	2,043	186,900.55	Fixed	17.9327	15.9653	112.3527	105.4062	104.4462	1,000,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	2,043	186,900.55	Fixed	17.9327	15.9144	112.5000	105.5535	104.4462	900,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	2,043	186,900.55	Fixed	17.9327	15.2600	114.4208	107.4743	104.4462	13,500,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	2,043	186,900.55	Fixed	17.9327	15.2100	114.5697	107.6232	104.4462	30,000,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	2,869	240,957.57	Fixed	18.4607	19.0800	100.0046	97.8239	107.8415	400,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	2,869	240,957.57	Fixed	18.4607	17.9000	104.1220	101.8906	107.8415	100,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	2,869	240,957.57	Fixed	18.4607	16.9100	107.6908	105.5101	107.8415	1,500,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	2,869	240,957.57	Fixed	18.4607	16.8500	107.9163	105.7356	107.8415	300,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	2,869	240,957.57	Fixed	18.4607	16.7000	108.4835	106.3028	107.8415	500,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	2,869	240,957.57	Fixed	18.4607	16.6000	108.8642	106.6835	107.8415	1,400,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	2,869	240,957.57	Fixed	18.4607	16.6000	108.8642	106.6835	107.8415	500,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	2,869	240,957.57	Fixed	18.4607	16.4342	109.5000	107.3193	107.8415	150,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	2,869	240,957.57	Fixed	18.4607	16.2000	110.4079	108.2272	107.8415	5,000,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	2,869	240,957.57	Fixed	18.4607	16.1253	110.7000	108.5193	107.8415	2,000,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	2,869	240,957.57	Fixed	18.4607	16.1120	110.7521	108.5714	107.8415	250,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	2,869	240,957.57	Fixed	18.4607	16.0596	110.9578	108.7771	107.8415	3,500,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	2,869	240,957.57	Fixed	18.4607	15.9710	111.3072	109.1265	107.8415	1,000,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	2,869	240,957.57	Fixed	18.4607	15.7700	112.1057	109.9250	107.8415	30,000,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	2,869	240,957.57	Fixed	18.4607	15.7100	112.3459	110.1652	107.8415	4,100,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	2,869	240,957.57	Fixed	18.4607	15.6600	112.5466	110.3659	107.8415	8,000,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	2,869	240,957.57	Fixed	18.4607	15.6000	112.7882	110.6075	107.8415	20,000,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	2,869	240,957.57	Fixed	18.4607	15.5800	112.8689	110.6882	107.8415	34,050,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	2,869	240,957.57	Fixed	18.4607	15.5600	112.9497	110.7690	107.8415	5,500,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	2,869	240,957.57	Fixed	18.4607	15.4700	113.3143	111.1336	107.8415	10,000,000
CORPORATE BONDS													
REAL PEOPLE MEDIUM TERM NOTE													
RPBD.BD.03/08/20-0047-13.65		KE5000003102	10-Aug-15	24-Jul-28	1,392	390.93	VARIABLE	T.B (91) + 1.00%				101.5187	
ACORN GREEN BOND MEDIUM TERM NOTE													
ACORN FXD		KE6000007093	08-Nov-19	08-Nov-24	38	1,865.90	FIXED	12.2500				100.1794	
FAMILY BANK MEDIUM TERM NOTE													
FAMILY FXD		KE7000005095	25-Jun-21	18-Dec-26	808	3,999.00	FIXED	13.0000				100.0000	
FAMILY FLR		KE7000005103	25-Jun-21	18-Dec-26	808	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	758	11,000.00	FIXED	12.2500				100.1111	
KENYA MORTGAGE REFINANCE COMPANY MEDIUM TERM NOTE													
KMRC FXD		KE7000007760	04-Mar-22	23-Feb-29	1,606	1,400.00	FIXED	12.5000				-	

Turnover in Bonds	
Today	Previous
4,051,350,000.00	5,024,500,000.00

Total Deals	
Today	Previous
133	81

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.

Abbr.

FR: Floating Rate Treasury Bond MA: 12 weeks (91 day 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: Sovereign

No warranty of any kind, implied, express or statutory is given in conjunction with the information.