## BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

March 31, 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 | | | | | | | | | | | | | March 31, 2023 |
| **THREE YEAR BONDS** | | | | | | | | | | | | | |
| FXD1/2022/03 | | KE7000009212 | 11-Apr-22 | 07-Apr-25 | 738 | 58,837.00 | Fixed | 11.7660 | | | | 97.9935 | |
| **FIVE YEAR BONDS** | | | | | | | | | | | | | |
| FXD1/2019/05 | | KE5000009547 | 25-Feb-19 | 19-Feb-24 | 325 | 85,359.50 | Fixed | 11.3040 | | | | 100.2695 | |
| FXD2/2019/05 | | KE6000001298 | 13-May-19 | 06-May-24 | 402 | 39,201.40 | Fixed | 10.8720 | | | | 99.0362 | |
| FXD3/2019/05 | | KE6000001768 | 16-Dec-19 | 09-Dec-24 | 619 | 44,930.50 | Fixed | 11.4920 | | | | 98.9407 | |
| FXD1/2020/05 | (Re-opened) | KE5000005547 | 11-May-20 | 05-May-25 | 766 | 103,609.22 | Fixed | 11.6875 | | | | 98.4676 | |
| FXD2/2021/05 | (Re-opened) | KE5000006655 | 18-Nov-21 | 09-Nov-26 | 1,318 | 86,075.85 | Fixed | 11.2725 | | | | 94.3161 | |
| **TEN YEAR BONDS** | | | | | | | | | | | | | |
| FXD1/2013/10Y | (Re-opened) | KE2000006037 | 01-Jul-13 | 19-Jun-23 | 80 | 39,248.20 | Fixed | 12.3710 | | | | 99.7333 | |
| FXD1/2014/10Y | (Re-opened) | KE3000008890 | 23-May-15 | 15-Jan-24 | 290 | 35,852.15 | Fixed | 12.1800 | | | | 101.1408 | |
| FXD1/2016/10Y | | KE3000008329 | 28-Aug-16 | 17-Aug-26 | 1,235 | 18,306.45 | Fixed | 13.8390 | | | | 108.1715 | |
| FXD1/2017/10Y | | KE3000007327 | 31-Jan-17 | 19-Jan-27 | 1,571 | 85,495.14 | Fixed | 12.9660 | 13.7000 | 100.0032 | 97.6166 | 97.6158 | 300,000,000 |
| FXD1/2017/10Y | | KE3000007327 | 31-Jan-17 | 19-Jan-27 | 1,571 | 85,495.14 | Fixed | 12.9660 | 12.5790 | 103.9000 | 101.2134 | 97.6158 | 50,000,000 |
| FXD1/2018/10Y | | KE5000008792 | 27-Aug-18 | 14-Aug-28 | 1,963 | 40,084.60 | Fixed | 12.6860 | | | | 96.1364 | |
| FXD2/2018/10Y | | KE5000008216 | 17-Dec-18 | 04-Dec-28 | 2,075 | 80,213.65 | Fixed | 12.5020 | | | | 95.5601 | |
| FXD1/2019/10Y | | KE5000008653 | 25-Feb-19 | 12-Feb-29 | 2,145 | 87,524.85 | Fixed | 12.4380 | | | | 93.7873 | |
| FXD2/2019/10Y | | KE5000008877 | 15-Apr-19 | 02-Apr-29 | 2,184 | 80,725.30 | Fixed | 12.3000 | | | | 109.9458 | |
| FXD2/2019/10Y | | KE5000009476 | 13-Aug-19 | 06-Aug-29 | 2,320 | 88,743.45 | Fixed | 11.5170 | | | | 100.7190 | |
| FXD4/2019/10Y | | KE6000006658 | 25-Nov-19 | 12-Nov-29 | 2,418 | 89,872.65 | Fixed | 12.2800 | | | | 100.5436 | |
| FXD1/2022/10Y | | KE7000009438 | 14-Mar-22 | 03-Mar-32 | 3,321 | 60,705.30 | Fixed | 13.4900 | | | | 96.5336 | |
| FXD1/2023/10Y | | KE8000005432 | 13-Feb-23 | 31-Jan-33 | 3,594 | 12,896.51 | Fixed | 14.1510 | | | | 100.7532 | |
| **FIFTEEN YEAR BONDS** | | | | | | | | | | | | | |
| FXD1/2009/15Y | | KE4000003436 | 26-Oct-09 | 07-Oct-24 | 556 | 31,952.45 | Fixed | 12.5000 | | | | 100.4991 | |
| FXD1/2010/15Y | | KE4000003550 | 29-Mar-10 | 18-Mar-25 | 710 | 27,693.90 | Fixed | 10.2500 | | | | 96.8081 | |
| FXD2/2010/15Y | (Re-opened) | KE2000001558 | 15-Apr-11 | 08-Dec-25 | 983 | 25,195.93 | Fixed | 9.0000 | | | | 91.1581 | |
| FXD1/2012/15Y | | KE4000003675 | 24-Sep-12 | 06-Sep-27 | 1,620 | 80,939.90 | Fixed | 11.0000 | | | | 91.2033 | |
| FXD1/2012/15Y | | KE4000003675 | 24-Sep-12 | 06-Sep-27 | 1,620 | 80,939.90 | Fixed | 11.0000 | | | | 90.0785 | |
| FXD1/2013/15Y | (Re-opened) | KE4000003790 | 25-Feb-13 | 07-Feb-28 | 1,774 | 82,473.25 | Fixed | 11.2500 | | | | 100.3403 | |
| FXD1/2014/15Y | (Re-opened) | KE4000003909 | 23-Apr-14 | 15-Apr-29 | 1,837 | 70,859.75 | Fixed | 12.0000 | | | | 93.7611 | |
| FXD1/2015/15Y | | KE5000008432 | 28-May-15 | 09-May-30 | 2,092 | 76,351.65 | Fixed | 12.8500 | | | | 93.6613 | |
| FXD2/2015/15Y | (Re-opened) | KE5000008879 | 22-Oct-15 | 03-Oct-30 | 2,339 | 33,411.70 | Fixed | 12.7500 | | | | 94.8413 | |
| FXD1/2016/15Y | | KE5000009430 | 28-Jan-16 | 09-Jan-31 | 2,557 | 79,096.65 | Fixed | 12.8570 | | | | 100.3994 | |
| FXD2/2016/15Y | | KE6000001104 | 13-May-16 | 24-Jan-34 | 4,042 | 81,844.75 | Fixed | 12.7340 | | | | 93.6762 | |
| FXD3/2016/15Y | | KE6000001326 | 29-Jul-16 | 10-Jul-34 | 4,119 | 53,919.90 | Fixed | 12.3450 | | | | 93.1416 | |
| FXD1/2020/15Y | (Re-opened) | KE5000007218 | 25-Feb-20 | 05-Feb-35 | 4,329 | 73,156.30 | Fixed | 12.7580 | | | | 99.3870 | |
| FXD2/2021/15Y | (Re-opened) | KE5000008326 | 23-Apr-22 | 06-Apr-37 | 5,120 | 88,200.07 | Fixed | 13.9420 | | | | 99.6001 | |
| **TWENTY YEAR BOND** | | | | | | | | | | | | | |
| FXD1/2008/20Y | (Re-opened) | KE3000001483 | 30-Jun-08 | 05-Jun-28 | 1,893 | 55,410.73 | Fixed | 13.7500 | 13.7500 | 104.0624 | 99.9450 | 99.2210 | 100,938,000 |
| FXD1/2008/20Y | (Re-opened) | KE3000001483 | 30-Jun-08 | 05-Jun-28 | 1,893 | 55,410.73 | Fixed | 13.7500 | 13.6000 | 104.6096 | 100.4922 | 99.2210 | 152,000,000 |
| FXD1/2011/20Y | (Re-opened) | KE2000001776 | 30-May-11 | 05-May-31 | 2,957 | 37,026.49 | Fixed | 10.8000 | | | | 90.5323 | |
| FXD1/2012/20Y | (Re-opened) | KE4000003949 | 26-Nov-12 | 01-Nov-32 | 3,503 | 87,266.65 | Fixed | 12.0000 | | | | 90.5669 | |
| FXD1/2016/20Y | | KE5000006543 | 26-Sep-16 | 01-Sep-36 | 4,993 | 107,761.20 | Fixed | 14.0000 | | | | 107.7761 | |
| FXD1/2018/20Y | | KE5000008325 | 26-Mar-18 | 01-Mar-38 | 5,449 | 94,515.00 | Fixed | 13.2000 | | | | 94.6142 | |
| FXD2/2018/20Y | | KE5000008655 | 30-Jul-18 | 05-Jul-38 | 5,575 | 89,198.00 | Fixed | 13.2000 | | | | 94.5137 | |
| FXD1/2019/20Y | | KE5000009884 | 15-Mar-19 | 21-Mar-39 | 5,834 | 83,950.00 | Fixed | 12.8730 | | | | 93.4103 | |
| FXD1/2021/20Y | | KE7000005210 | 16-Jun-21 | 22-Jul-41 | 6,698 | 75,984.00 | Fixed | 13.4440 | | | | 96.0207 | |
| **TWENTY FIVE YEAR BOND** | | | | | | | | | | | | | |
| FXD1/2010/25Y | (Re-opened) | KE4000003089 | 28-Jun-10 | 28-May-35 | 4,441 | 20,192.50 | Fixed | 11.2500 | | | | 91.3604 | |
| FXD1/2018/25Y | | KE5000008549 | 25-Jun-18 | 25-May-43 | 7,360 | 94,326.70 | Fixed | 13.4000 | | | | 93.4150 | |
| FXD1/2021/25Y | (Re-opened) | KE5000008432 | 10-May-21 | 08-Apr-46 | 8,410 | 90,490.00 | Fixed | 13.8240 | | | | 97.7521 | |
| FXD1/2022/25Y | (Re-opened) | KE8000005293 | 24-Oct-22 | 23-Sep-47 | 8,942 | 20,690.93 | Fixed | 14.1880 | | | | 99.8648 | |
| **THIRTY YEAR BOND** | | | | | | | | | | | | | |
| IDB-1/2011/30Y | (Re-opened) | KE2000001135 | 28-Feb-11 | 21-Jan-41 | 6,596 | 28,144.73 | Fixed | 12.0000 | | | | 90.8334 | |
| **INFRASTRUCTURE BONDS** | | | | | | | | | | | | | |
| IFB1/2011/12Y | | KE2000002242 | 03-Oct-11 | 18-Sep-23 | 171 | 11,736.00 | Fixed | 12.6000 | | | | 100.6757 | |
| IFB1/2013/12Y | | KE3000008130 | 10-Sep-13 | 15-Sep-25 | 899 | 18,060.21 | Fixed | 11.0000 | | | | 96.2745 | |
| IFB1/2014/12Y | | KE4000001109 | 27-Oct-14 | 12-Oct-26 | 1,291 | 16,631.48 | Fixed | 11.0000 | | | | 95.6695 | |
| IFB1/2015/9Y | | KE5000004100 | 14-Dec-15 | 02-Dec-24 | 612 | 8,506.50 | Fixed | 11.6000 | | | | 100.2269 | |
| IFB1/2015/12Y | | KE4000001403 | 30-Mar-15 | 15-Mar-27 | 1,437 | 33,486.55 | Fixed | 11.6000 | | | | 96.9748 | |
| IFB1/2016/9Y | | KE5000004654 | 23-May-16 | 12-May-25 | 773 | 28,035.40 | Fixed | 12.5000 | | | | 99.5665 | |
| IFB1/2016/15Y | | KE5000006659 | 24-Oct-16 | 06-Oct-31 | 3,111 | 30,004.70 | Fixed | 12.6000 | | | | 93.6251 | |
| IFB1/2017/7Y | | KE5000007388 | 27-Nov-17 | 18-Nov-24 | 598 | 21,262.25 | Fixed | 12.5000 | | | | 99.7190 | |
| IFB1/2017/12Y | | KE5000008093 | 27-Feb-17 | 12-Feb-29 | 2,145 | 11,452.85 | Fixed | 12.5000 | | | | 99.6854 | |
| IFB1/2018/15Y | | KE5000008893 | 28-Jan-18 | 10-Jan-33 | 3,573 | 41,184.80 | Fixed | 12.5000 | | | | 92.9568 | |
| IFB1/2018/20Y | | KE5000009109 | 19-Nov-18 | 25-Oct-38 | 5,687 | 36,787.30 | Fixed | 11.9500 | | | | 89.9994 | |
| IFB1/2019/15Y | | KE6000005543 | 28-Oct-19 | 08-Oct-35 | 4,574 | 71,628.55 | Fixed | 11.7500 | 14.6000 | 89.6735 | 84.5792 | 86.3875 | 600,000,000 |
| IFB1/2019/15Y | | KE6000005543 | 28-Oct-19 | 08-Oct-35 | 4,574 | 71,628.55 | Fixed | 11.7500 | 14.4000 | 91.4905 | 86.3862 | 86.3875 | 360,930,000 |
| IFB1/2019/15Y | | KE6000005543 | 28-Oct-19 | 08-Oct-35 | 4,574 | 71,628.55 | Fixed | 11.7500 | 14.2000 | 92.4778 | 87.3175 | 86.3875 | 400,000,000 |
| IFB1/2019/15Y | | KE6000005543 | 28-Oct-19 | 08-Oct-35 | 4,574 | 71,628.55 | Fixed | 11.7500 | 13.7500 | 94.5591 | 89.4588 | 86.3875 | 169,500,000 |
| IFB1/2019/15Y | | KE6000005543 | 28-Oct-19 | 08-Oct-35 | 4,574 | 71,628.55 | Fixed | 11.7500 | 13.7000 | 94.9019 | 89.7016 | 86.3875 | 200,000,000 |
| IFB1/2019/25Y | | KE5000009760 | 25-Mar-19 | 22-Feb-44 | 7,633 | 18,828.65 | Fixed | 12.2000 | | | | 88.8446 | |
| IFB1/2020/8Y | | KE6000006653 | 03-Jun-20 | 25-May-28 | 1,151 | 20,226.65 | Fixed | 10.2000 | | | | 101.1252 | |
| IFB1/2020/9Y | | KE6000006830 | 15-Apr-20 | 02-Apr-29 | 2,184 | 78,973.69 | Fixed | 10.8500 | | | | 93.5151 | |
| IFB1/2020/11Y | | KE6000006545 | 24-Aug-20 | 11-Aug-31 | 3,055 | 80,249.60 | Fixed | 10.9000 | | | | 89.7564 | |
| IFB1/2021/5Y | | KE7000002124 | 25-Jan-21 | 06-Jan-27 | 2,029 | 80,956.35 | Fixed | 12.2575 | | | | 92.3955 | |
| IFB1/2021/25Y | | KE7000005546 | 12-Apr-21 | 21-Mar-33 | 5,834 | 81,795.60 | Fixed | 12.6875 | | | | 95.4155 | |
| IFB1/2021/21Y | | KE7000005327 | 13-Sep-21 | 18-Aug-42 | 7,080 | 106,742.20 | Fixed | 12.7375 | | | | 92.7218 | |
| IFB1/2022/8Y | | KE8000002227 | 13-Jun-22 | 21-May-40 | 6,281 | 79,827.50 | Fixed | 13.7420 | | | | 106.1092 | |
| IFB1/2022/18Y | | KE7000007877 | 21-Feb-22 | 28-Jan-41 | 6,513 | 98,377.55 | Fixed | 12.8650 | | | | 94.0097 | |
| IFB1/2022/14Y | | KE8000005218 | 14-Nov-22 | 27-Oct-36 | 4,959 | 94,258.60 | Fixed | 13.9380 | | | | 100.6935 | |
| IFB1/2022/8Y | | KE8000005325 | 05-Dec-22 | 27-Nov-28 | 2,068 | 59,561.98 | Fixed | 13.2150 | 13.3993 | 103.6012 | 99.3698 | 100.2265 | 150,000,000 |
| IFB1/2022/8Y | | KE8000005325 | 05-Dec-22 | 27-Nov-28 | 2,068 | 59,561.98 | Fixed | 13.2150 | 12.4940 | 106.4016 | 102.1902 | 100.2265 | 100,000,000 |
| IFB1/2023/17Y | | KE8000005549 | 13-Mar-23 | 20-Feb-40 | 6,170 | 63,588.36 | Fixed | 14.3990 | 14.3500 | 100.9722 | 100.2602 | 103.8241 | 50,000,000 |
| IFB1/2023/17Y | | KE8000005549 | 13-Mar-23 | 20-Feb-40 | 6,170 | 63,588.36 | Fixed | 14.3990 | 14.2500 | 104.5348 | 103.8228 | 103.8241 | 70,100,000 |
| **NON-NTB SELL/BUY BACK TRANSACTIONS** | | | | | | | | | | | | | |
| **GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION** | | | | | | | | | | | | | |
| FXD1/2020/5Y | (Re-opened) | KE6000005547 | 11-May-20 | 05-May-25 | 766 | 103,609.22 | Fixed | 11.6875 | 12.5500 | 102.9961 | 98.3806 | 98.4676 | 7,000,000 |
| FXD2/2019/10Y | | KE5000009476 | 13-Aug-19 | 06-Aug-29 | 2,320 | 88,743.45 | Fixed | 11.5170 | 14.5100 | 89.2274 | 87.7920 | 100.7190 | 500,000 |
| FXD2/2019/10Y | | KE5000009476 | 13-Aug-19 | 06-Aug-29 | 2,320 | 88,743.45 | Fixed | 11.5170 | 13.2300 | 94.1955 | 92.7401 | 100.7190 | 200,000 |
| FXD1/2008/20Y | (Re-opened) | KE3000001483 | 30-Jun-08 | 05-Jun-28 | 1,893 | 55,410.73 | Fixed | 13.7500 | 13.5470 | 104.9030 | 100.6861 | 99.2210 | 2,000,000 |
| FXD1/2018/20Y | | KE5000008325 | 26-Mar-18 | 01-Mar-38 | 5,449 | 94,515.00 | Fixed | 13.2000 | 14.0000 | 95.4258 | 95.0268 | 94.6142 | 7,000,000 |
| IFB1/2013/12Y | | KE3000008130 | 10-Sep-13 | 15-Sep-25 | 899 | 18,060.21 | Fixed | 11.0000 | 11.5000 | 99.3661 | 94.9436 | 96.2745 | 5,000,000 |
| IFB1/2014/12Y | | KE4000001109 | 27-Oct-14 | 12-Oct-26 | 1,291 | 16,631.48 | Fixed | 11.0000 | 12.0500 | 100.8103 | 95.6728 | 95.6695 | 14,000,000 |
| IFB1/2015/9Y | | KE5000004100 | 14-Dec-15 | 02-Dec-24 | 612 | 8,506.50 | Fixed | 11.6000 | 11.3000 | 103.0225 | 99.5175 | 100.2269 | 1,000,000 |
| IFB1/2016/9Y | | KE5000004654 | 23-May-16 | 12-May-25 | 773 | 28,035.40 | Fixed | 12.5000 | 15.0000 | 101.3519 | 96.6472 | 99.5665 | 3,800,000 |
| IFB1/2016/15Y | | KE5000006659 | 24-Oct-16 | 06-Oct-31 | 3,111 | 30,004.70 | Fixed | 12.6000 | 13.5088 | 99.0117 | 93.5921 | 93.6251 | 24,750,000 |
| IFB1/2016/15Y | | KE5000006659 | 24-Oct-16 | 06-Oct-31 | 3,111 | 30,004.70 | Fixed | 12.6000 | 12.8450 | 101.7896 | 96.3505 | 93.6251 | 2,000,000 |
| IFB1/2017/7Y | | KE5000007388 | 27-Nov-17 | 18-Nov-24 | 598 | 21,262.25 | Fixed | 12.5000 | 15.0200 | 100.8653 | 96.4010 | 99.7190 | 1,300,000 |
| IFB1/2018/15Y | | KE5000008893 | 28-Jan-18 | 10-Jan-33 | 3,573 | 41,184.80 | Fixed | 12.5000 | 13.3200 | 98.4523 | 96.1621 | 92.9568 | 700,000 |
| IFB1/2018/15Y | | KE5000008893 | 28-Jan-18 | 10-Jan-33 | 3,573 | 41,184.80 | Fixed | 12.5000 | 13.1000 | 99.4589 | 97.1581 | 92.9568 | 2,100,000 |
| IFB1/2018/15Y | | KE5000008893 | 28-Jan-18 | 10-Jan-33 | 3,573 | 41,184.80 | Fixed | 12.5000 | 13.0400 | 99.7363 | 97.4337 | 92.9568 | 20,000,000 |
| IFB1/2018/20Y | | KE5000009109 | 19-Nov-18 | 25-Oct-38 | 5,687 | 36,787.30 | Fixed | 11.9500 | 14.6100 | 91.8911 | 87.3034 | 89.9994 | 100,000 |
| IFB1/2018/20Y | | KE5000009109 | 19-Nov-18 | 25-Oct-38 | 5,687 | 36,787.30 | Fixed | 11.9500 | 13.0700 | 98.8489 | 94.3022 | 89.9994 | 200,000 |
| IFB1/2019/15Y | | KE6000005543 | 28-Oct-19 | 08-Oct-35 | 4,574 | 71,628.55 | Fixed | 11.7500 | 14.7200 | 90.0371 | 84.9368 | 86.3875 | 7,000,000 |
| IFB1/2019/15Y | | KE6000005543 | 28-Oct-19 | 08-Oct-35 | 4,574 | 71,628.55 | Fixed | 11.7500 | 14.5100 | 90.5325 | 85.4322 | 86.3875 | 200,000 |
| IFB1/2019/15Y | | KE6000005543 | 28-Oct-19 | 08-Oct-35 | 4,574 | 71,628.55 | Fixed | 11.7500 | 13.3500 | 96.5287 | 91.4284 | 86.3875 | 700,000 |
| IFB1/2020/8Y | | KE6000006653 | 03-Jun-20 | 25-May-28 | 1,151 | 20,226.65 | Fixed | 10.2000 | 14.5100 | 97.7592 | 94.3125 | 101.1252 | 100,000 |
| IFB1/2020/8Y | | KE6000006653 | 03-Jun-20 | 25-May-28 | 1,151 | 20,226.65 | Fixed | 10.2000 | 12.7000 | 100.0635 | 96.5868 | 101.1252 | 5,000,000 |
| IFB1/2020/11Y | | KE6000006545 | 24-Aug-20 | 11-Aug-31 | 3,055 | 80,249.60 | Fixed | 10.9000 | 14.6000 | 87.5320 | 86.3641 | 89.7564 | 5,800,000 |
| IFB1/2020/11Y | | KE6000006545 | 24-Aug-20 | 11-Aug-31 | 3,055 | 80,249.60 | Fixed | 10.9000 | 14.4500 | 88.0290 | 86.8611 | 89.7564 | 200,000 |
| IFB1/2020/11Y | | KE6000006545 | 24-Aug-20 | 11-Aug-31 | 3,055 | 80,249.60 | Fixed | 10.9000 | 12.7400 | 94.0075 | 92.8386 | 89.7564 | 100,000 |
| IFB1/2020/11Y | | KE6000006545 | 24-Aug-20 | 11-Aug-31 | 3,055 | 80,249.60 | Fixed | 10.9000 | 12.6700 | 94.2601 | 93.0872 | 89.7564 | 8,000,000 |
| IFB1/2021/5Y | | KE7000002124 | 25-Jan-21 | 06-Jan-27 | 2,029 | 80,956.35 | Fixed | 12.2575 | 13.1100 | 97.6364 | 95.3803 | 92.3955 | 1,000,000 |
| IFB1/2021/21Y | | KE7000005327 | 13-Sep-21 | 18-Aug-42 | 7,080 | 106,742.20 | Fixed | 12.7375 | 14.5800 | 90.2518 | 89.6219 | 92.7218 | 200,000 |
| IFB1/2022/18Y | | KE7000007877 | 21-Feb-22 | 28-Jan-41 | 6,513 | 98,377.55 | Fixed | 12.8650 | 14.6000 | 91.7371 | 90.3480 | 94.0097 | 13,500,000 |
| IFB1/2022/18Y | | KE7000007877 | 21-Feb-22 | 28-Jan-41 | 6,513 | 98,377.55 | Fixed | 12.8650 | 14.2494 | 94.2796 | 92.8875 | 94.0097 | 1,800,000 |
| IFB1/2022/14Y | | KE8000005218 | 14-Nov-22 | 27-Oct-36 | 4,959 | 94,258.60 | Fixed | 13.9380 | 14.6800 | 101.3202 | 96.0743 | 100.6935 | 300,000 |
| IFB1/2022/14Y | | KE8000005218 | 14-Nov-22 | 27-Oct-36 | 4,959 | 94,258.60 | Fixed | 13.9380 | 14.5800 | 101.8229 | 96.5770 | 100.6935 | 100,000 |
| IFB1/2022/14Y | | KE8000005218 | 14-Nov-22 | 27-Oct-36 | 4,959 | 94,258.60 | Fixed | 13.9380 | 14.5000 | 102.2768 | 97.0245 | 100.6935 | 100,000 |
| IFB1/2022/14Y | | KE8000005218 | 14-Nov-22 | 27-Oct-36 | 4,959 | 94,258.60 | Fixed | 13.9380 | 13.1200 | 109.7041 | 104.4582 | 100.6935 | 1,200,000 |
| IFB1/2022/8Y | | KE8000005325 | 05-Dec-22 | 27-Nov-28 | 2,068 | 59,561.98 | Fixed | 13.2150 | 12.5224 | 106.3114 | 102.1000 | 100.2265 | 400,000 |
| IFB1/2022/8Y | | KE8000005325 | 05-Dec-22 | 27-Nov-28 | 2,068 | 59,561.98 | Fixed | 13.2150 | 12.4500 | 106.5405 | 102.3291 | 100.2265 | 5,000,000 |
| IFB1/2022/8Y | | KE8000005325 | 05-Dec-22 | 27-Nov-28 | 2,068 | 59,561.98 | Fixed | 13.2150 | 12.4111 | 106.6634 | 102.4520 | 100.2265 | 3,000,000 |
| IFB1/2022/8Y | | KE8000005325 | 05-Dec-22 | 27-Nov-28 | 2,068 | 59,561.98 | Fixed | 13.2150 | 12.4000 | 106.6987 | 102.4873 | 100.2265 | 200,000 |
| IFB1/2022/8Y | | KE8000005325 | 05-Dec-22 | 27-Nov-28 | 2,068 | 59,561.98 | Fixed | 13.2150 | 12.3611 | 106.8220 | 102.6106 | 100.2265 | 2,800,000 |
| IFB1/2022/8Y | | KE8000005325 | 05-Dec-22 | 27-Nov-28 | 2,068 | 59,561.98 | Fixed | 13.2150 | 12.2610 | 107.1403 | 102.9289 | 100.2265 | 5,000,000 |
| IFB1/2022/8Y | | KE8000005325 | 05-Dec-22 | 27-Nov-28 | 2,068 | 59,561.98 | Fixed | 13.2150 | 12.2150 | 107.3030 | 103.0916 | 100.2265 | 800,000 |
| IFB1/2022/8Y | | KE8000005325 | 05-Dec-22 | 27-Nov-28 | 2,068 | 59,561.98 | Fixed | 13.2150 | 12.0500 | 107.8158 | 103.6044 | 100.2265 | 17,000,000 |
| IFB1/2023/17Y | | KE8000005549 | 13-Mar-23 | 20-Feb-40 | 6,170 | 63,588.36 | Fixed | 14.3990 | 14.5197 | 100.0000 | 99.2860 | 103.8241 | 6,700,000 |
| IFB1/2023/17Y | | KE8000005549 | 13-Mar-23 | 20-Feb-40 | 6,170 | 63,588.36 | Fixed | 14.3990 | 14.3000 | 101.3793 | 100.5464 | 103.8241 | 6,800,000 |
| IFB1/2023/17Y | | KE8000005549 | 13-Mar-23 | 20-Feb-40 | 6,170 | 63,588.36 | Fixed | 14.3990 | 14.2500 | 101.9522 | 100.8452 | 103.8241 | 5,800,000 |
| IFB1/2023/17Y | | KE8000005549 | 13-Mar-23 | 20-Feb-40 | 6,170 | 63,588.36 | Fixed | 14.3990 | 14.1500 | 102.1276 | 101.4226 | 103.8241 | 3,650,000 |
| IFB1/2023/17Y | | KE8000005549 | 13-Mar-23 | 20-Feb-40 | 6,170 | 63,588.36 | Fixed | 14.3990 | 14.1260 | 102.2799 | 101.5669 | 103.8241 | 10,000,000 |
| IFB1/2023/17Y | | KE8000005549 | 13-Mar-23 | 20-Feb-40 | 6,170 | 63,588.36 | Fixed | 14.3990 | 14.0450 | 102.7879 | 102.0758 | 103.8241 | 200,000 |
| IFB1/2023/17Y | | KE8000005549 | 13-Mar-23 | 20-Feb-40 | 6,170 | 63,588.36 | Fixed | 14.3990 | 13.6500 | 103.3290 | 102.6130 | 103.8241 | 2,100,000 |
| IFB1/2023/17Y | | KE8000005549 | 13-Mar-23 | 20-Feb-40 | 6,170 | 63,588.36 | Fixed | 14.3990 | 13.6000 | 103.6253 | 102.9103 | 103.8241 | 1,000,000 |
| IFB1/2023/17Y | | KE8000005549 | 13-Mar-23 | 20-Feb-40 | 6,170 | 63,588.36 | Fixed | 14.3990 | 13.6000 | 103.6955 | 102.9755 | 103.8241 | 2,900,000 |
| IFB1/2023/17Y | | KE8000005549 | 13-Mar-23 | 20-Feb-40 | 6,170 | 63,588.36 | Fixed | 14.3990 | 13.6500 | 103.9270 | 103.2160 | 103.8241 | 1,800,000 |
| IFB1/2023/17Y | | KE8000005549 | 13-Mar-23 | 20-Feb-40 | 6,170 | 63,588.36 | Fixed | 14.3990 | 13.7500 | 104.2910 | 103.6756 | 103.8241 | 5,800,000 |
| IFB1/2023/17Y | | KE8000005549 | 13-Mar-23 | 20-Feb-40 | 6,170 | 63,588.36 | Fixed | 14.3990 | 13.7500 | 104.3518 | 103.8366 | 103.8241 | 1,300,000 |
| IFB1/2023/17Y | | KE8000005549 | 13-Mar-23 | 20-Feb-40 | 6,170 | 63,588.36 | Fixed | 14.3990 | 13.7500 | 104.8600 | 104.1286 | 103.8241 | 11,700,000 |
| IFB1/2023/17Y | | KE8000005549 | 13-Mar-23 | 20-Feb-40 | 6,170 | 63,588.36 | Fixed | 14.3990 | 13.8261 | 106.0412 | 105.3392 | 103.8241 | 1,000,000 |
| IFB1/2023/17Y | | KE8000005549 | 13-Mar-23 | 20-Feb-40 | 6,170 | 63,588.36 | Fixed | 14.3990 | 13.9000 | 106.0784 | 104.9764 | 103.8241 | 7,600,000 |
| **CORPORATE BONDS** | | | | | | | | | | | | | |
| **REAL PEOPLE MEDIUM TERM NOTE** | | | | | | | | | | | | | |
| RPMD.BD.060928/18.0046.13.65 | | KE5000002096 | 10-Aug-15 | 28-Feb-25 | 700 | 267.10 | VARIABLE | T.B (91) + 1.00% | | | | 90.0000 | |
| RPMD.BD.030820/18.0047.13.65 | | KE5000003102 | 10-Aug-15 | 24-Jul-28 | 1,942 | 1,036.00 | VARIABLE | T.B (91) + 1.00% | | | | 101.5187 | |
| **ACORN BRITN BOND: MEDIUM TERM NOTE** | | | | | | | | | | | | | |
| ACORN FXD | | KE6000007093 | 06-Nov-19 | 06-Nov-24 | 598 | 1,865.90 | FIXED | 12.2500 | | | | 100.1794 | |
| **CENTUM REAL ESTATE LIMITED MEDIUM TERM NOTE (SENIOR SECURED)** | | | | | | | | | | | | | |
| CENTUM REAL ESTATE - ZERO COUPON | | KE7000002548 | 16-Dec-20 | 13-Dec-23 | 257 | 2,603.30 | FIXED | 12.5000 | | | | 64.0467 | |
| CENTUM REAL ESTATE - ZERO COUPON | | KE7000002654 | 16-Dec-20 | 13-Dec-23 | 257 | 354.60 | FIXED | 12.0000 | | | | - | |
| **FAMILY BANK MEDIUM TERM NOTE** | | | | | | | | | | | | | |
| FABMLT.FXD | | KE7000005595 | 25-Jun-21 | 18-Dec-26 | 1,358 | 3,669.00 | FIXED | 13.0000 | | | | 99.9935 | |
| FABMLT.FLR | | KE7000005103 | 25-Jun-21 | 18-Dec-26 | 1,358 | 1.03 | VARIABLE | 182-Day T-Bill +250bps | | | | - | |
| **EAST AFRICAN BREWERIES DOMESTIC MEDIUM TERM NOTE** | | | | | | | | | | | | | |
| EABL DBT.FXD | | KE7000006549 | 28-Oct-21 | 29-Oct-26 | 1,308 | 11,000.00 | FIXED | 12.2500 | | | | 100.2452 | |
| **KENYA MORTGAGE REFINANCE COMPANY MEDIUM TERM NOTE** | | | | | | | | | | | | | |
| KMRC FXD | | KE7000007760 | 04-Mar-22 | 23-Feb-29 | 2,156 | 1,400.00 | FIXED | 12.5000 | | | | - | |

| Turnover in Bonds | |
|---|---|
| Today | Previous |
| **2,952,800,000** | **5,322,093,000** |

| Total Deals | |
|---|---|
| Today | Previous |
| **155** | **193** |

**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.

**Abbreviations**

**FRN**: Floating Rate Treasury Bond **MA**: 17-month M. Average Maturity 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.*