nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

August 20, 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													August 20, 2024
TWO YEAR BONDS													
FXD1/2023/2Yr	(Re-opened)	KE8000006109	21-Aug-23	18-Aug-25	363	94,724.39	Fixed	16.9723				108.0083	
THREE YEAR BONDS													
FXD1/2022/3Yr	(Re-opened)	KE7000009212	11-Apr-22	07-Apr-25	230	60,605.75	Fixed	11.7660				96.5686	
FXD1/2023/3Yr		KE8000005762	15-May-23	11-May-26	629	76,537.95	Fixed	14.2280				95.2279	
FXD1/2024/3Yr	(Re-opened)	KE8000006323	15-Jan-24	11-Jan-27	874	92,085.62	Fixed	18.3854	18.2259	102.0547	100.2364	100.4815	300,000,000
FXD1/2024/3Yr	(Re-opened)	KE8000006323	15-Jan-24	11-Jan-27	874	92,085.62	Fixed	18.3854	18.2000	102.1036	100.2853	100.4815	70,000,000
FIVE YEAR BONDS													
FXD3/2019/5Yr		KE6000005766	16-Dec-19	09-Dec-24	111	44,830.50	Fixed	11.4920				97.7108	
FXD1/2020/5Yr	(Re-opened)	KE6000008547	11-May-20	05-May-25	258	104,518.70	Fixed	11.6670	17.3225	99.7118	96.3143	95.7251	800,000,000
FXD1/2021/5Yr	(Re-opened)	KE7000006655	15-Nov-21	09-Nov-26	811	66,075.85	Fixed	11.2770				89.2523	
FXD1/2023/5Yr	(Re-opened)	KE8000005986	17-Jul-23	10-Jul-28	1,420	141,683.98	Fixed	16.8440				95.4735	
TEN YEAR BONDS													
FXD1/2016/10Yr	(Re-opened)	KE5000006329	29-Aug-16	17-Aug-26	727	74,495.75	Fixed	15.0390				97.9147	
FXD1/2017/10Yr		KE5000007327	31-Jul-17	19-Jul-27	1,063	65,974.90	Fixed	12.9660				89.5945	
FXD1/2018/10Yr		KE5000008762	27-Aug-18	14-Aug-28	1,455	40,584.60	Fixed	12.6860				82.4275	
FXD2/2018/10Yr	(Re-opened)	KE5000009216	17-Dec-18	04-Dec-28	1,567	63,820.20	Fixed	12.5020				83.5666	
FXD1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	1,637	67,524.85	Fixed	12.4380				83.3287	
FXD2/2019/10Yr		KE5000009877	15-Apr-19	02-Apr-29	1,686	60,725.30	Fixed	12.3000				82.6475	
FXD3/2019/10Yr		KE6000004876	19-Aug-19	06-Aug-29	1,812	68,743.45	Fixed	11.5170				78.7028	
FXD4/2019/10Yr		KE6000005659	25-Nov-19	12-Nov-29	1,910	89,972.85	Fixed	12.2800				78.8913	
FXD1/2022/10Yr		KE7000009436	16-May-22	03-May-32	2,813	60,705.30	Fixed	13.4900				84.7526	
FXD1/2023/10Yr		KE8000005432	13-Feb-23	31-Jan-33	3,086	28,387.06	Fixed	14.1510				95.0836	
FXD1/2024/10Yr	(Re-opened)	KE8000006547	25-Mar-24	13-Mar-34	3,492	34,541.76	Fixed	16.0000				101.1506	
FIFTEEN YEAR BONDS													
FXD1/2009/15Yr		KE4000003436	26-Oct-09	07-Oct-24	48	31,952.45	Fixed	12.5000				98.9554	
FXD1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	202	27,693.90	Fixed	10.2500				95.6347	
FXD2/2010/15Yr	(Re-opened)	KE2000001558	25-Apr-11	08-Dec-25	475	25,199.80	Fixed	9.0000				89.9073	
FXD1/2012/15Yr		KE4000003675	24-Sep-12	06-Sep-27	1,112	90,939.90	Fixed	11.0000				84.5769	
FXD1/2013/15Yr	(Re-opened)	KE4000003790	25-Feb-13	07-Feb-28	1,266	82,473.25	Fixed	11.2500				86.1752	
FXD2/2013/15Yr	(Re-opened)	KE4000003808	29-Apr-13	10-Apr-28	1,329	70,859.75	Fixed	12.0000				83.4391	
FXD1/2018/15Yr		KE5000008432	28-May-18	09-May-33	3,184	76,351.65	Fixed	12.6500				92.7400	
FXD2/2018/15Yr	(Re-opened)	KE5000008879	22-Oct-18	03-Oct-33	3,331	33,411.70	Fixed	12.7500				85.4125	
FXD1/2019/15Yr		KE5000009430	28-Jan-19	09-Jan-34	3,429	79,096.85	Fixed	12.8570				96.0925	
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	3,534	81,644.75	Fixed	12.7340				84.8306	
FXD3/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	3,611	53,919.80	Fixed	12.3400				98.1151	
FXD1/2020/15Yr	(Re-opened)	KE6000007218	25-Feb-20	05-Feb-35	3,821	73,156.30	Fixed	12.7560				89.6668	
FXD1/2022/15Yr	(Re-opened)	KE7000009329	25-Apr-22	06-Apr-37	4,612	68,357.70	Fixed	13.9420				98.1518	
TWENTY YEAR BOND													
FXD1/2008/20Yr	(Re-opened)	KE1000001493	30-Jun-08	05-Jun-28	1,385	58,446.13	Fixed	13.7500				89.0691	
FXD1/2011/20Yr	(Re-opened)	KE2000002176	30-May-11	05-May-31	2,449	37,029.40	Fixed	10.0000				78.8727	
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	4,395	12,761.20	Fixed	14.0000				100.8148	
FXD1/2018/20Yr		KE5000008325	26-Mar-18	01-Mar-38	4,941	94,515.60	Fixed	13.2000				88.5581	
FXD2/2018/20Yr		KE5000008655	30-Jul-18	05-Jul-38	5,067	89,198.60	Fixed	13.2000				86.4709	
FXD1/2019/20Yr		KE5000009984	15-Apr-19	21-Mar-39	5,326	83,350.00	Fixed	12.8730				92.1261	
FXD1/2021/20Yr		KE7000005210	16-Aug-21	22-Jul-41	6,180	75,984.00	Fixed	13.4440				98.3065	
TWENTY FIVE YEAR BOND													
FXD1/2010/25Yr	(Re-opened)	KE4000003089	28-Jun-10	28-May-35	3,933	20,192.50	Fixed	11.2500				72.4741	
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	6,852	94,326.70	Fixed	13.4000				87.2126	
FXD1/2021/25Yr	(Re-opened)	KE7000003652	10-May-21	09-Apr-46	7,902	90,490.00	Fixed	13.9240				89.5615	
FXD1/2022/25Yr	(Re-opened)	KE8000005093	24-Oct-22	23-Sep-47	8,434	20,773.50	Fixed	14.1880				90.6038	
THIRTY YEAR BOND													
SDB 1/2011/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	5,998	28,144.70	Fixed	12.0000				90.8334	
INFRASTRUCTURE BONDS													
IFB1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	391	16,060.21	Fixed	11.0000				94.9665	
IFB1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	783	16,631.48	Fixed	11.0000				95.6695	
IFB1/2015/9Yr		KE5000004100	14-Dec-15	02-Dec-24	104	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	265	19,925.79	Fixed	12.5000				96.9163	
IFB1/2016/15Yr		KE5000006659	24-Oct-16	06-Oct-31	2,603	30,004.70	Fixed	12.0000				96.1925	
IFB1/2017/7Yr		KE5000007988	27-Nov-17	18-Nov-24	90	21,262.25	Fixed	12.5000				98.0954	
IFB1/2017/12Yr		KE5000006980	27-Feb-17	12-Feb-29	1,637	11,402.85	Fixed	12.5000				99.6804	
IFB1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	3,065	41,184.80	Fixed	12.5000				95.5473	
IFB1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	5,179	36,787.30	Fixed	11.9500				91.5016	
IFB1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	4,066	71,028.55	Fixed	11.7500				98.8111	
IFB1/2019/25Yr		KE5000009760	25-Mar-19	22-Feb-44	7,125	16,828.65	Fixed	12.2000				93.2244	
IFB1/2020/6Yr		KE6000008653	03-Jun-20	25-May-26	643	10,252.00	Fixed	10.2000				88.6885	
IFB1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	1,686	118,460.40	Fixed	10.8500	17.8250	91.2544	87.2602	86.6547	1,000,000,000
IFB1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	1,686	118,460.40	Fixed	10.8500	17.7700	91.3419	87.3477	86.6547	108,000,000
IFB1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	1,686	118,460.40	Fixed	10.8500	15.0000	95.9933	91.9991	86.6547	105,000,000
IFB1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	2,547	80,249.60	Fixed	10.9000				103.0153	
IFB1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	4,521	80,958.35	Fixed	12.2570				106.7494	
IFB1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	5,326	81,785.60	Fixed	12.6670				100.8583	
IFB1/2021/21Yr		KE7000005327	13-Sep-21	18-Aug-42	6,572	106,742.20	Fixed	12.7370				87.6766	
IFB1/2022/18Yr		KE8000002322	13-Jun-22	21-May-40	5,753	79,827.50	Fixed	13.7420				81.8173	
IFB1/2022/19Yr		KE7000007877	21-Feb-22	28-Jan-41	6,005	98,377.55	Fixed	12.9650				112.3510	
IFB1/2022/14Yr		KE8000005218	14-Nov-22	27-Oct-36	4,451	94,258.60	Fixed	13.9380				102.2083	
IFB1/2022/6Yr		KE8000005325	05-Dec-22	27-Nov-28	1,560	59,424.35	Fixed	13.2150				95.6702	
IFB1/2023/17Yr	(Re-opened)	KE8000005549	13-Mar-23	20-Feb-40	5,662	82,727.42	Fixed	14.3990	17.6000	90.9983	84.5900	115.3722	100,000,000
IFB1/2023/17Yr	(Re-opened)	KE8000005549	13-Mar-23	20-Feb-40	5,662	82,727.42	Fixed	14.3990	17.4000	91.8443	85.4360	115.3722	70,000,000
IFB1/2023/7Yr		KE8000005879	19-Jun-23	10-Jun-30	2,120	213,251.60	Fixed	15.8370				99.4075	
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	2,085	186,900.55	Fixed	17.9327	18.4900	103.2741	98.3968	100.2707	110,000,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	2,085	186,900.55	Fixed	17.9327	18.4400	103.4080	98.5307	100.2707	110,000,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	2,085	186,900.55	Fixed	17.9327	18.3900	103.5422	98.6649	100.2707	3,443,600,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	2,085	186,900.55	Fixed	17.9327	18.3000	103.7843	98.9070	100.2707	400,000,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	2,085	186,900.55	Fixed	17.9327	18.2900	103.8113	98.9340	100.2707	1,085,100,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	2,085	186,900.55	Fixed	17.9327	18.2800	103.8383	98.9610	100.2707	80,000,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	2,085	186,900.55	Fixed	17.9327	18.1000	104.3256	99.4483	100.2707	500,000,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	2,085	186,900.55	Fixed	17.9327	18.1000	104.3256	99.4483	100.2707	100,000,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	2,085	186,900.55	Fixed	17.9327	18.0900	104.3528	99.4755	100.2707	615,000,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	2,085	186,900.55	Fixed	17.9327	18.0800	104.3800	99.5027	100.2707	500,000,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	2,085	186,900.55	Fixed	17.9327	18.0300	104.5161	99.6388	100.2707	150,000,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	2,085	186,900.55	Fixed	17.9327	18.0200	104.5433	99.6660	100.2707	400,000,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	2,085	186,900.55	Fixed	17.9327	18.0000	104.5979	99.7206	100.2707	200,000,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	2,085	186,900.55	Fixed	17.9327	18.0000	104.5979	99.7206	100.2707	2,100,000,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	2,085	186,900.55	Fixed	17.9327	17.9581	104.7123	99.8350	100.2707	67,800,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	2,085	186,900.55	Fixed	17.9327	17.9500	104.7344	99.8571	100.2707	755,000,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	2,085	186,900.55	Fixed	17.9327	17.3122	106.5000	101.6227	100.2707	65,050,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	2,911	240,957.57	Fixed	18.4607	18.0000	101.6758	101.6251	101.2618	550,000,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	2,911	240,957.57	Fixed	18.4607	17.9780	101.7546	101.7039	101.2618	300,000,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	2,911	240,957.57	Fixed	18.4607	17.9700	101.7832	101.7325	101.2618	540,000,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	2,911	240,957.57	Fixed	18.4607	17.9500	101.8549	101.8042	101.2618	250,000,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	2,911	240,957.57	Fixed	18.4607	17.6750	102.8485	102.7978	101.2618	80,000,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	2,911	240,957.57	Fixed	18.4607	17.0600	105.1254	105.0747	101.2618	53,900,000
BONDS SELL/BUY BACK TRANSACTIONS													
FXD3/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	3,611	53,919.80	Fixed	12.3400	12.6750	99.0959	98.1128	98.1151	75,000,000
IFB1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	1,686	118,460.40	Fixed	10.8500	17.8000	91.2942	87.3000	86.6547	1,000,000,000
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD1/2023/5Yr	(Re-opened)	KE8000005986	17-Jul-23	10-Jul-28	1,420	141,683.98	Fixed	16.8440	18.5000	97.1446	95.4787	95.4735	750,000
FXD1/2023/5Yr	(Re-opened)	KE8000005986	17-Jul-23	10-Jul-28	1,420	141,683.98	Fixed	16.8440	17.3800	100.1364	98.4705	95.4735	3,000,000
FXD1/2012/20Yr		KE4000003949	26-Nov-12	01-Nov-32	3,160	87,285.65	Fixed	12.0000	17.0100	81.4369	78.1732	89.7739	30,000,000
IFB1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	1,637	33,486.55	Fixed	11.0000	17.3300	91.9410	87.2569	89.5453	600,000
IFB1/2016/15Yr		KE5000006659	24-Oct-16	06-Oct-31	2,603	30,004.70	Fixed	12.0000	17.5000	86.3201	82.1333	96.1925	4,500,000
IFB1/2016/15Yr		KE5000006659	24-Oct-16	06-Oct-31	2,603	30,004.70	Fixed	12.0000	16.7000	88.5947	84.4079	96.1925	4,500,000
IFB1/2019/25Yr		KE5000009760	25-Mar-19	22-Feb-44	7,125	16,828.65	Fixed	12.2000	18.0000	76.5849	71.3899	93.2244	5,000,000
IFB1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	2,547	80,249.60	Fixed	10.9000	18.7400	78.7919	78.7620	103.0153	5,000,000
IFB1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	5,326	81,785.60	Fixed	12.6670	16.5000	87.2814	82.6183	100.8583	30,000,000
IFB1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	5,326	81,785.60	Fixed	12.6670	14.0000	97.9790	93.3159	100.8583	38,600,000
IFB1/2021/21Yr		KE7000005327	13-Sep-21	18-Aug-42	6,572	106,742.20	Fixed	12.7370	16.7000	86.3953	80.7266	87.6766	1,000,000
IFB1/2022/14Yr		KE8000005218	14-Nov-22	27-Oct-36	4,451	94,258.60	Fixed	13.9380	17.6107	87.8313	84.0405	102.2083	15,850,000
IFB1/2022/19Yr		KE7000007877	21-Feb-22	28-Jan-41	6,005	98,377.55	Fixed	12.9650	17.0000	80.5954	80.5598	112.3510	25,000,000
IFB1/2022/19Yr		KE7000007877	21-Feb-22	28-Jan-41	6,005	98,377.55	Fixed	12.9650	16.9800	80.6763	80.6407	112.3510	25,000,000
IFB1/2023/7Yr		KE8000005879	19-Jun-23	10-Jun-30	2,120	213,251.60	Fixed	15.8370	18.7500	94.5270	91.7425	99.4075	200,000
IFB1/2023/7Yr		KE8000005879	19-Jun-23	10-Jun-30	2,120	213,251.60	Fixed	15.8370	18.5700	95.0037	92.2192	99.4075	100,000
IFB1/2023/7Yr		KE8000005879	19-Jun-23	10-Jun-30	2,120	213,251.60	Fixed	15.8370	15.8000	102.8269	100.0424	99.4075	1,000,000
IFB1/2023/7Yr		KE8000005879	19-Jun-23	10-Jun-30	2,120	213,251.60	Fixed	15.8370	15.0866	105.0000	102.2155	99.4075	1,000,000
IFB1/2023/17Yr	(Re-opened)	KE8000005549	13-Mar-23	20-Feb-40	5,662	82,727.42	Fixed	14.3990	18.2400	88.3812	81.9729	115.3722	200,000
IFB1/2023/17Yr	(Re-opened)	KE8000005549	13-Mar-23	20-Feb-40	5,662	82,727.42	Fixed	14.3990	15.6242	100.0000	93.5917	115.3722	600,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	2,085	186,900.55	Fixed	17.9327	18.6620	102.8154	97.8888	100.2707	200,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	2,085	186,900.55	Fixed	17.9327	18.6000	102.9804	98.0538	100.2707	400,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	2,085	186,900.55	Fixed	17.9327	18.5927	103.0000	98.1227	100.2707	300,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	2,085	186,900.55	Fixed	17.9327	18.4060	103.4991	98.6218	100.2707	500,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	2,085	186,900.55	Fixed	17.9327	18.3506	103.6480	98.7707	100.2707	1,300,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	2,085	186,900.55	Fixed	17.9327	18.3090	103.7600	98.8827	100.2707	17,950,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	2,085	186,900.55	Fixed	17.9327	18.2989	103.7873	98.9100	100.2707	1,050,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	2,085	186,900.55	Fixed	17.9327	18.2500	103.9193	99.0420	100.2707	40,000,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	2,085	186,900.55	Fixed	17.9327	18.2234	103.9910	99.1137	100.2707	3,500,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	2,085	186,900.55	Fixed	17.9327	18.2201	104.0000	99.1227	100.2707	1,000,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	2,085	186,900.55	Fixed	17.9327	18.1183	104.2760	99.3987	100.2707	3,800,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	2,085	186,900.55	Fixed	17.9327	18.1010	104.3230	99.4457	100.2707	250,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	2,085	186,900.55	Fixed	17.9327	17.9922	104.6190	99.7417	100.2707	2,300,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	2,085	186,900.55	Fixed	17.9327	17.9913	104.6217	99.7444	100.2707	1,000,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	2,085	186,900.55	Fixed	17.9327	17.9743	104.6680	99.7907	100.2707	1,900,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	2,085	186,900.55	Fixed	17.9327	17.9737	104.6697	99.7924	100.2707	2,000,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	2,085	186,900.55	Fixed	17.9327	17.9726	104.6727	99.7954	100.2707	4,200,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	2,085	186,900.55	Fixed	17.9327	17.9642	104.6956	99.8183	100.2707	5,000,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	2,085	186,900.55	Fixed	17.9327	17.9579	104.7127	99.8354	100.2707	1,000,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	2,085	186,900.55	Fixed	17.9327	17.9516	104.7300	99.8527	100.2707	3,000,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	2,085	186,900.55	Fixed	17.9327	17.9508	104.7323	99.8550	100.2707	4,300,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	2,085	186,900.55	Fixed	17.9327	17.9000	104.8712	99.9939	100.2707	40,000,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	2,085	186,900.55	Fixed	17.9327	17.8530	105.0000	100.1227	100.2707	1,200,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	2,085	186,900.55	Fixed	17.9327	17.7000	105.4211	100.5438	100.2707	150,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	2,085	186,900.55	Fixed	17.9327	17.5000	105.9754	101.0981	100.2707	500,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	2,085	186,900.55	Fixed	17.9327	17.4911	106.0000	101.1227	100.2707	19,450,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	2,085	186,900.55	Fixed	17.9327	17.4826	106.0237	101.1464	100.2707	4,000,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	2,085	186,900.55	Fixed	17.9327	17.3229	106.4699	101.5926	100.2707	5,000,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	2,085	186,900.55	Fixed	17.9327	17.3059	106.5176	101.6403	100.2707	2,700,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	2,085	186,900.55	Fixed	17.9327	17.2409	106.7000	101.8227	100.2707	300,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	2,085	186,900.55	Fixed	17.9327	17.2054	106.8000	101.9227	100.2707	25,050,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	2,085	186,900.55	Fixed	17.9327	17.1699	106.8998	102.0225	100.2707	3,000,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	2,085	186,900.55	Fixed	17.9327	17.1699	106.9000	102.0227	100.2707	800,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	2,085	186,900.55	Fixed	17.9327	17.1344	107.0000	102.1227	100.2707	26,400,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	2,085	186,900.55	Fixed	17.9327	17.0990	107.1000	102.2227	100.2707	1,600,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	2,085	186,900.55	Fixed	17.9327	17.0170	107.3324	102.4551	100.2707	3,000,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	2,085	186,900.55	Fixed	17.9327	16.9900	107.4089	102.5316	100.2707	7,500,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	2,085	186,900.55	Fixed	17.9327	16.9674	107.4731	102.5958	100.2707	15,000,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	2,085	186,900.55	Fixed	17.9327	16.9579	107.5000	102.6227	100.2707	6,850,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	2,085	186,900.55	Fixed	17.9327	16.7827	108.0000	103.1227	100.2707	350,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	2,085	186,900.55	Fixed	17.9327	16.7300	108.1510	103.2737	100.2707	10,650,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	2,911	240,957.57	Fixed	18.4607	18.0000	101.6758	101.6251	101.2618	4,500,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	2,911	240,957.57	Fixed	18.4607	17.8500	102.2145	102.1638	101.2618	15,000,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	2,911	240,957.57	Fixed	18.4607	17.7300	102.6486	102.5979	101.2618	10,800,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	2,911	240,957.57	Fixed	18.4607	17.7000	102.7576	102.7069	101.2618	6,600,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	2,911	240,957.57	Fixed	18.4607	17.6000	103.1221	103.0714	101.2618	14,200,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	2,911	240,957.57	Fixed	18.4607	17.5300	103.3785	103.3278	101.2618	200,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	2,911	240,957.57	Fixed	18.4607	17.5000	103.4886	103.4379	101.2618	100,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	2,911	240,957.57	Fixed	18.4607	17.4000	103.8572	103.8065	101.2618	1,200,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	2,911	240,957.57	Fixed	18.4607	17.3900	103.8941	103.8434	101.2618	50,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	2,911	240,957.57	Fixed	18.4607	16.8292	106.0000	105.9493	101.2618	1,000,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	2,911	240,957.57	Fixed	18.4607	16.6206	106.8000	106.7493	101.2618	900,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	2,911	240,957.57	Fixed	18.4607	16.5688	107.0000	106.9493	101.2618	2,000,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	2,911	240,957.57	Fixed	18.4607	14.7794	114.2784	114.2277	101.2618	3,150,000
CORPORATE BONDS													
REAL PEOPLE MEDIUM TERM NOTE													
RPBD.BD.06/08/18-0046-13.65		KE5000002096	10-Aug-15	28-Feb-25	192	267.10	VARIABLE	T.B (91) + 1.00%				90.0000	
RPBD.BD.03/08/20-0047-13.65		KE5000003102	10-Aug-15	24-Jul-28	1,434	1,036.00	VARIABLE	T.B (91) + 1.00%				101.5187	
ACORN GREEN BOND MEDIUM TERM NOTE													
ACORN FXD		KE6000007093	08-Nov-19	08-Nov-24	80	1,865.90	FIXED	12.2500				100.1794	
FAMILY BANK MEDIUM TERM NOTE													
FAMILY FXD		KE7000005095	25-Jun-21	18-Dec-26	850	3,999.00	FIXED	13.0000				100.0000	
FAMILY FLR		KE7000005103	25-Jun-21	18-Dec-26	850	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	800	11,000.00	FIXED	12.2500				100.1111	
KENYA MORTGAGE REFINANCE COMPANY MEDIUM TERM NOTE													
KMRC FXD		KE7000007760	04-Mar-22	23-Feb-29	1,648	1,400.00	FIXED	12.5000				-	

Turnover in Bonds	
Today	Previous
16,603,500,000.00	2,925,975,358.00

Total Deals	
Today	Previous
266	26

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.

FB: 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:** Suspended

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