BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

February 27, 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													February 27, 2024
TWO YEAR BONDS													
FXD1/2023/2Yr	(Re-opened)	KE8000006109	21-Aug-23	18-Aug-25	538	50,604.40	Fixed	16.9723				99.2178	
THREE YEAR BONDS													
FXD1/2022/3Yr	(Re-opened)	KE7000009212	11-Apr-22	07-Apr-25	405	60,605.75	Fixed	11.7660				94.2706	
FXD1/2023/3Yr		KE8000005762	15-May-23	11-May-26	804	76,537.95	Fixed	14.2280				92.9123	
FXD1/2024/3Yr		KE8000006323	15-Jan-24	11-Jan-27	1,049	31,409.33	Fixed	18.3854				100.3391	
FIVE YEAR BONDS													
FXD2/2019/5Yr		KE6000001096	13-May-19	06-May-24	69	39,201.40	Fixed	10.8720				98.5982	
FXD3/2019/5Yr		KE6000005766	16-Dec-19	09-Dec-24	286	44,830.50	Fixed	11.4920				95.9019	
FXD1/2020/5Yr	(Re-opened)	KE6000008547	11-May-20	05-May-25	433	104,518.70	Fixed	11.6670				93.6481	
FXD1/2021/5Yr	(Re-opened)	KE7000006655	15-Nov-21	09-Nov-26	986	66,075.85	Fixed	11.2770				84.0886	
FXD1/2023/5Yr	(Re-opened)	KE8000005986	17-Jul-23	10-Jul-28	1,595	55,496.50	Fixed	16.8440	18.1750	98.0181	96.0283	96.2930	200,000,000
FXD1/2023/5Yr	(Re-opened)	KE8000005986	17-Jul-23	10-Jul-28	1,595	55,496.50	Fixed	16.8440	17.8000	99.0988	97.1090	96.2930	100,000,000
TEN YEAR BONDS													
FXD1/2016/10Yr	(Re-opened)	KE5000006329	29-Aug-16	17-Aug-26	902	74,495.75	Fixed	15.0390				94.2100	
FXD1/2017/10Yr		KE5000007327	31-Jul-17	19-Jul-27	1,238	65,974.90	Fixed	12.9660				86.3388	
FXD1/2018/10Yr		KE5000008762	27-Aug-18	14-Aug-28	1,630	40,584.60	Fixed	12.6860				82.4275	
FXD2/2018/10Yr	(Re-opened)	KE5000009216	17-Dec-18	04-Dec-28	1,742	63,820.20	Fixed	12.5020				81.0532	
FXD1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	1,812	67,524.85	Fixed	12.4380				80.9097	
FXD2/2019/10Yr		KE5000009877	15-Apr-19	02-Apr-29	1,861	60,725.30	Fixed	12.3000				82.1260	
FXD3/2019/10Yr		KE6000004876	19-Aug-19	06-Aug-29	1,987	68,743.45	Fixed	11.5170				78.7028	
FXD4/2019/10Yr		KE6000005659	25-Nov-19	12-Nov-29	2,085	89,972.85	Fixed	12.2800				83.0143	
FXD1/2022/10Yr		KE7000009436	16-May-22	03-May-32	2,988	60,705.30	Fixed	13.4900				92.9432	
FXD1/2023/10Yr		KE8000005432	13-Feb-23	31-Jan-33	3,261	12,866.65	Fixed	14.1510				87.4735	
FIFTEEN YEAR BONDS													
FXD1/2009/15Yr		KE4000003436	26-Oct-09	07-Oct-24	223	31,952.45	Fixed	12.5000				96.6130	
FXD1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	377	27,693.90	Fixed	10.2500				93.1537	
FXD2/2010/15Yr	(Re-opened)	KE2000001558	25-Apr-11	08-Dec-25	650	25,199.80	Fixed	9.0000				91.1581	
FXD1/2012/15Yr		KE4000003675	24-Sep-12	06-Sep-27	1,287	90,939.90	Fixed	11.0000				89.8883	
FXD1/2013/15Yr	(Re-opened)	KE4000003790	25-Feb-13	07-Feb-28	1,441	82,473.25	Fixed	11.2500				80.1601	
FXD2/2013/15Yr	(Re-opened)	KE4000003808	29-Apr-13	10-Apr-28	1,504	70,859.75	Fixed	12.0000				101.8398	
FXD1/2018/15Yr		KE5000008432	28-May-18	09-May-33	3,359	76,351.65	Fixed	12.6500				91.3367	
FXD2/2018/15Yr	(Re-opened)	KE5000008879	22-Oct-18	03-Oct-33	3,506	33,411.70	Fixed	12.7500				85.4125	
FXD1/2019/15Yr		KE5000009430	28-Jan-19	09-Jan-34	3,604	79,096.85	Fixed	12.8570				85.6688	
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	3,709	81,644.75	Fixed	12.7340				84.8306	
FXD3/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	3,786	53,919.80	Fixed	12.3400				82.7618	
FXD1/2020/15Yr	(Re-opened)	KE6000007274	25-Feb-20	05-Feb-35	3,996	73,196.30	Fixed	12.7560				84.7035	
FXD1/2022/15Yr	(Re-opened)	KE7000009229	25-Apr-22	05-Apr-37	4,787	68,357.70	Fixed	13.9420				91.2399	
TWENTY YEAR BOND													
FXD1/2008/20Yr	(Re-opened)	KE1000001493	30-Jun-08	05-Jun-28	1,560	55,432.05	Fixed	13.7500				87.6411	
FXD1/2011/20Yr	(Re-opened)	KE2000002176	30-May-11	09-May-31	2,624	37,029.40	Fixed	10.0000				92.3177	
FXD1/2012/20Yr	(Re-opened)	KE4000003949	26-Nov-12	01-Nov-32	3,170	87,285.65	Fixed	12.0000				97.5383	
FXD1/2016/20Yr		KE5000006543	26-Sep-16	01-Sep-36	4,570	12,761.20	Fixed	14.0000				89.1749	
FXD1/2018/20Yr		KE5000008325	26-Mar-18	01-Mar-38	5,116	94,515.60	Fixed	13.2000				85.7681	
FXD2/2018/20Yr		KE5000008655	30-Jul-18	05-Jul-38	5,242	89,198.60	Fixed	13.2000				86.6024	
FXD1/2019/20Yr		KE5000009984	15-Apr-19	21-Mar-39	5,501	83,350.00	Fixed	12.8730				83.2571	
FXD1/2021/20Yr		KE7000005210	16-Aug-21	22-Jul-41	6,355	75,984.00	Fixed	13.4440				85.8509	
TWENTY FIVE YEAR BOND													
FXD1/2010/25Yr	(Re-opened)	KE4000003089	28-Jun-10	28-May-35	4,108	20,192.50	Fixed	11.2500				91.3604	
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	7,027	94,326.70	Fixed	13.4000				85.3124	
FXD1/2021/25Yr	(Re-opened)	KE7000003652	10-May-21	09-Apr-46	8,077	90,490.00	Fixed	13.9240				87.2656	
FXD1/2022/25Yr	(Re-opened)	KE8000005093	24-Oct-22	23-Sep-47	8,609	20,773.50	Fixed	14.1880				91.6802	
THIRTY YEAR BOND													
SDB 1/2011/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	6,173	28,144.70	Fixed	12.0000				90.8334	
INFRASTRUCTURE BONDS													
IFB1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	566	16,060.21	Fixed	11.0000				96.8886	
IFB1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	958	16,631.48	Fixed	11.0000				95.6695	
IFB1/2015/9Yr		KE5000004100	14-Dec-15	02-Dec-24	279	8,506.50	Fixed	11.0000				96.1525	
IFB1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	1,637	33,486.55	Fixed	11.0000				96.9257	
IFB1/2016/9Yr		KE5000004654	23-May-16	12-May-25	440	19,925.79	Fixed	12.5000	16.7999	99.0442	95.4041	96.5102	65,438,784
IFB1/2016/15Yr		KE5000006659	24-Oct-16	06-Oct-31	2,778	30,004.70	Fixed	12.0000	17.0500	86.8337	82.4161	81.0761	140,250,000
IFB1/2016/15Yr		KE5000006659	24-Oct-16	06-Oct-31	2,778	30,004.70	Fixed	12.0000	14.3104	95.7211	91.3035	81.0761	126,000,000
IFB1/2017/7Yr		KE5000007988	27-Nov-17	18-Nov-24	265	21,262.25	Fixed	12.5000				97.3384	
IFB1/2017/12Yr		KE5000006980	27-Feb-17	12-Feb-29	1,812	11,402.85	Fixed	12.5000				99.6804	
IFB1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	3,240	41,184.80	Fixed	12.5000				95.1130	
IFB1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	5,354	36,787.30	Fixed	11.9500				88.3181	
IFB1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	4,241	71,028.55	Fixed	11.7500				85.2751	
IFB1/2019/25Yr		KE5000009760	25-Mar-19	22-Feb-44	7,300	16,828.65	Fixed	12.2000				89.1910	
IFB1/2020/6Yr		KE6000008653	03-Jun-20	25-May-26	818	10,252.00	Fixed	10.2000				88.4935	
IFB1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	1,861	118,460.40	Fixed	10.8500				92.5259	
IFB1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	2,722	80,249.60	Fixed	10.9000				80.9073	
IFB1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	4,696	80,958.35	Fixed	12.2570				86.9794	
IFB1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	5,501	81,785.60	Fixed	12.6670	14.4200	96.0475	91.1408	84.1969	100,000,000
IFB1/2021/21Yr		KE7000005327	13-Sep-21	18-Aug-42	6,747	106,742.20	Fixed	12.7370				90.0261	
IFB1/2022/18Yr		KE8000002322	13-Jun-22	21-May-40	5,928	79,827.50	Fixed	13.7420				96.4404	
IFB1/2022/19Yr		KE7000007877	21-Feb-22	28-Jan-41	6,180	98,377.55	Fixed	12.9650	17.9596	76.7391	76.4542	84.4930	53,700,000
IFB1/2022/19Yr		KE7000007877	21-Feb-22	28-Jan-41	6,180	98,377.55	Fixed	12.9650	17.4592	78.6687	78.3838	84.4930	53,700,000
IFB1/2022/19Yr		KE7000007877	21-Feb-22	28-Jan-41	6,180	98,377.55	Fixed	12.9650	17.4300	78.7837	78.4988	84.4930	53,700,000
IFB1/2022/19Yr		KE7000007877	21-Feb-22	28-Jan-41	6,180	98,377.55	Fixed	12.9650	14.2000	93.4575	93.1726	84.4930	112,100,000
IFB1/2022/14Yr		KE8000005218	14-Nov-22	27-Oct-36	4,626	94,258.60	Fixed	13.9380	14.8000	99.7658	95.7069	84.1309	50,000,000
IFB1/2022/6Yr		KE8000005325	05-Dec-22	27-Nov-28	1,735	59,424.35	Fixed	13.2150				91.1220	
IFB1/2023/17Yr	(Re-opened)	KE8000005549	13-Mar-23	20-Feb-40	5,837	68,196.50	Fixed	14.3990				93.8496	
IFB1/2023/7Yr		KE8000005879	19-Jun-23	10-Jun-30	2,295	213,251.60	Fixed	15.8370				97.5023	
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	2,260	112,732.95	Fixed	17.9327	17.3000	107.2266	101.8047	101.3503	50,000,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	3,086	240,957.57	Fixed	18.4607	19.0808	98.1663	97.7608	106.1757	300,000,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	3,086	240,957.57	Fixed	18.4607	19.0254	98.3620	97.8663	106.1757	110,000,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	3,086	240,957.57	Fixed	18.4607	18.4831	100.3072	99.9015	106.1757	140,000,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	3,086	240,957.57	Fixed	18.4607	18.2722	101.0796	100.6741	106.1757	250,000,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	3,086	240,957.57	Fixed	18.4607	18.0804	101.7903	101.3846	106.1757	108,100,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	3,086	240,957.57	Fixed	18.4607	18.0750	101.8108	101.4049	106.1757	600,000,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	3,086	240,957.57	Fixed	18.4607	18.0517	101.8974	101.4917	106.1757	150,000,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	3,086	240,957.57	Fixed	18.4607	18.0000	102.0906	101.6849	106.1757	190,000,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	3,086	240,957.57	Fixed	18.4607	17.9798	102.1663	101.7606	106.1757	140,000,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	3,086	240,957.57	Fixed	18.4607	17.9500	102.2780	101.8723	106.1757	1,226,000,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	3,086	240,957.57	Fixed	18.4607	17.9000	102.4659	102.0602	106.1757	1,945,000,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	3,086	240,957.57	Fixed	18.4607	17.7000	103.2229	102.8172	106.1757	155,000,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	3,086	240,957.57	Fixed	18.4607	17.6326	103.4801	103.0744	106.1757	70,000,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	3,086	240,957.57	Fixed	18.4607	17.5771	103.6921	103.2864	106.1757	604,000,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	3,086	240,957.57	Fixed	18.4607	16.9000	106.3385	105.9328	106.1757	86,100,000
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD1/2023/2Yr	(Re-opened)	KE8000006109	21-Aug-23	18-Aug-25	538	50,604.40	Fixed	16.9723	15.0312	102.6932	102.4772	99.2178	100,000
FXD1/2024/3Yr		KE8000006323	15-Jan-24	11-Jan-27	1,049	31,409.33	Fixed	18.3854	16.7700	105.6822	103.5098	100.3391	100,000
FXD1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	377	27,693.90	Fixed	10.2500	18.5000	97.2765	92.5176	93.1537	17,000,000
FXD1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	377	27,693.90	Fixed	10.2500	18.5000	98.3972	93.6383	93.1537	7,050,000
FXD1/2018/15Yr		KE5000008432	28-May-18	09-May-33	3,359	76,351.65	Fixed	12.6500	18.6000	88.1334	84.6819	91.3367	20,000,000
FXD1/2008/20Yr	(Re-opened)	KE1000001493	30-Jun-08	05-Jun-28	1,560	55,432.05	Fixed	13.7500	18.5000	89.2245	86.2781	87.6411	23,000,000
FXD1/2016/20Yr		KE5000006543	26-Sep-16	01-Sep-36	4,570	12,761.20	Fixed	14.0000	15.7000	97.0001	90.7693	89.1749	3,400,000
FXD2/2018/20Yr		KE5000008655	30-Jul-18	05-Jul-38	5,242	89,198.60	Fixed	13.2000	18.5000	74.8521	73.5466	86.6024	1,000,000
FXD1/2019/20Yr		KE5000009984	15-Apr-19	21-Mar-39	5,501	83,350.00	Fixed	12.8730	16.5000	84.9619	79.9754	83.2571	10,000,000
FXD1/2019/20Yr		KE5000009984	15-Apr-19	21-Mar-39	5,501	83,350.00	Fixed	12.8730	15.8301	88.1315	83.1450	83.2571	8,000,000
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	7,027	94,326.70	Fixed	13.4000	18.5000	75.8815	73.2678	85.3124	2,000,000
IFB1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	958	16,631.48	Fixed	11.0000	17.6299	90.5048	86.4553	95.6695	5,240,610
IFB1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	1,637	33,486.55	Fixed	11.0000	19.1654	97.9482	93.0526	96.9257	700,000
IFB1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	1,637	33,486.55	Fixed	11.0000	18.4800	98.4667	93.5711	96.9257	7,200,000
IFB1/2016/15Yr		KE5000006659	24-Oct-16	06-Oct-31	2,778	30,004.70	Fixed	12.0000	14.3500	95.5824	91.1648	81.0761	3,750,000
IFB1/2016/15Yr		KE5000006659	24-Oct-16	06-Oct-31	2,778	30,004.70	Fixed	12.0000	14.3415	95.6122	91.1946	81.0761	14,250,000
IFB1/2017/12Yr		KE5000006980	27-Feb-17	12-Feb-29	1,812	11,402.85	Fixed	12.5000	12.9000	98.8300	98.5553	99.6804	4,400,000
IFB1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	5,354	36,787.30	Fixed	11.9500	18.3100	78.5372	75.0573	88.3181	100,000
IFB1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	4,241	71,028.55	Fixed	11.7500	18.1900	76.5306	72.4310	85.2751	300,000
IFB1/2020/6Yr		KE6000008653	03-Jun-20	25-May-26	818	10,252.00	Fixed	10.2000	14.1800	95.0967	92.5187	88.4935	2,000,000
IFB1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	2,722	80,249.60	Fixed	10.9000	18.2000	78.5958	78.3562	80.9073	31,000,000
IFB1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	2,722	80,249.60	Fixed	10.9000	15.0200	87.0241	86.7845	80.9073	800,000
IFB1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	4,696	80,958.35	Fixed	12.2570	18.2900	75.7812	74.5690	86.9794	400,000
IFB1/2021/21Yr		KE7000005327	13-Sep-21	18-Aug-42	6,747	106,742.20	Fixed	12.7370	18.2700	80.2582	74.3446	90.0261	1,000,000
IFB1/2021/21Yr		KE7000005327	13-Sep-21	18-Aug-42	6,747	106,742.20	Fixed	12.7370	16.5000	87.1468	81.2332	90.0261	14,000,000
IFB1/2022/18Yr		KE8000002322	13-Jun-22	21-May-40	5,928	79,827.50	Fixed	13.7420	18.2600	82.3109	79.3662	96.4404	1,200,000
IFB1/2022/19Yr		KE7000007877	21-Feb-22	28-Jan-41	6,180	98,377.55	Fixed	12.9650	18.2600	75.6183	75.3334	84.4930	900,000
IFB1/2022/19Yr		KE7000007877	21-Feb-22	28-Jan-41	6,180	98,377.55	Fixed	12.9650	16.8587	81.0924	80.8075	84.4930	30,000,000
IFB1/2022/19Yr		KE7000007877	21-Feb-22	28-Jan-41	6,180	98,377.55	Fixed	12.9650	16.6414	82.0000	81.7151	84.4930	5,550,000
IFB1/2022/19Yr		KE7000007877	21-Feb-22	28-Jan-41	6,180	98,377.55	Fixed	12.9650	13.3619	98.0000	97.7151	84.4930	30,000,000
IFB1/2022/14Yr		KE8000005218	14-Nov-22	27-Oct-36	4,626	94,258.60	Fixed	13.9380	18.1600	85.6343	81.5754	84.1309	1,000,000
IFB1/2023/17Yr	(Re-opened)	KE8000005549	13-Mar-23	20-Feb-40	5,837	68,196.50	Fixed	14.3990	15.6609	100.0000	93.2752	93.8496	250,000
IFB1/2023/7Yr		KE8000005879	19-Jun-23	10-Jun-30	2,295	213,251.60	Fixed	15.8370	18.1400	95.9662	92.8771	97.5023	1,900,000
IFB1/2023/7Yr		KE8000005879	19-Jun-23	10-Jun-30	2,295	213,251.60	Fixed	15.8370	16.7926	100.0000	96.8674	97.5023	500,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	2,260	112,732.95	Fixed	17.9327	19.7315	100.0000	94.7286	101.3503	300,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	2,260	112,732.95	Fixed	17.9327	18.4000	103.8086	98.5372	101.3503	50,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	2,260	112,732.95	Fixed	17.9327	18.0168	104.8797	99.6575	101.3503	1,000,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	2,260	112,732.95	Fixed	17.9327	17.9886	104.9629	99.7407	101.3503	2,000,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	2,260	112,732.95	Fixed	17.9327	17.7300	105.7310	100.5088	101.3503	550,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	2,260	112,732.95	Fixed	17.9327	16.4300	109.7230	104.5008	101.3503	150,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	3,086	240,957.57	Fixed	18.4607	18.7500	99.3915	98.9351	106.1757	1,800,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	3,086	240,957.57	Fixed	18.4607	18.6500	99.7511	99.2947	106.1757	500,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	3,086	240,957.57	Fixed	18.4607	18.4600	100.3914	99.9857	106.1757	1,900,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	3,086	240,957.57	Fixed	18.4607	18.4500	100.4279	100.0222	106.1757	11,000,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	3,086	240,957.57	Fixed	18.4607	18.4000	100.6105	100.2048	106.1757	10,100,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	3,086	240,957.57	Fixed	18.4607	17.4000	104.3746	103.9689	106.1757	10,000,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	3,086	240,957.57	Fixed	18.4607	17.3982	104.3816	103.9759	106.1757	2,000,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	3,086	240,957.57	Fixed	18.4607	17.3700	104.6245	104.2188	106.1757	300,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	3,086	240,957.57	Fixed	18.4607	17.3000	104.7629	104.3565	106.1757	2,500,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	3,086	240,957.57	Fixed	18.4607	17.2700	104.8797	104.4740	106.1757	1,000,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	3,086	240,957.57	Fixed	18.4607	17.2497	104.9629	104.5572	106.1757	21,500,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	3,086	240,957.57	Fixed	18.4607	17.2300	105.0752	104.6695	106.1757	6,400,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	3,086	240,957.57	Fixed	18.4607	17.2122	105.1099	104.7041	106.1757	22,000,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	3,086	240,957.57	Fixed	18.4607	17.0960	105.5620	105.1563	106.1757	700,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	3,086	240,957.57	Fixed	18.4607	17.0900	105.5856	105.1799	106.1757	2,000,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	3,086	240,957.57	Fixed	18.4607	17.0720	105.6567	105.2510	106.1757	1,600,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	3,086	240,957.57	Fixed	18.4607	17.0480	105.7515	105.3458	106.1757	2,900,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	3,086	240,957.57	Fixed	18.4607	17.0120	105.8938	105.4881	106.1757	1,550,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	3,086	240,957.57	Fixed	18.4607	17.0000	105.9412	105.5355	106.1757	2,100,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	3,086	240,957.57	Fixed	18.4607	16.9760	106.0363	105.6306	106.1757	250,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	3,086	240,957.57	Fixed	18.4607	16.9100	106.2987	105.8930	106.1757	3,000,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	3,086	240,957.57	Fixed	18.4607	17.9012	102.4616	102.0559	106.1757	2,050,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	3,086	240,957.57	Fixed	18.4607	17.8500	102.6543	102.2486	106.1757	1,200,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	3,086	240,957.57	Fixed	18.4607	17.8000	102.8430	102.4373	106.1757	4,900,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	3,086	240,957.57	Fixed	18.4607	17.8250	102.7488	102.3431	106.1757	30,000,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	3,086	240,957.57	Fixed	18.4607	17.8000	102.8433	102.4376	106.1757	5,000,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	3,086	240,957.57	Fixed	18.4607	17.8000	102.8615	102.4351	106.1757	2,900,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	3,086	240,957.57	Fixed	18.4607	17.7600	102.9872	102.5108	106.1757	1,600,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	3,086	240,957.57	Fixed	18.4607	17.6502	103.4127	103.0070	106.1757	10,000,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	3,086	240,957.57	Fixed	18.4607	16.8400	106.5780	106.1723	106.1757	13,000,000
CORPORATE BONDS													
REAL PEOPLE MEDIUM TERM NOTE													
RPBD.BD.26/08/18-0046-13.65		KE5000002096	10-Aug-15	28-Feb-25	367	267.10	VARIABLE	T.B (91) + 1.00%				90.0000	
RPBD.BD.03/08/20-0047-13.65		KE5000002102	10-Aug-15	24-Jul-28	1,609	1,038.50	VARIABLE	T.B (91) + 1.00%				101.5167	
ACORN GREEN BOND MEDIUM TERM NOTE													
ACORN FXD		KE5000007063	08-Nov-19	08-Nov-24	255	1,895.80	FIXED	12.2500				101.7794	
FAMILY BANK MEDIUM TERM NOTE													
FAMILY FXD		KE7000005095	25-Jun-21	18-Dec-26	1,025	3,995.50	FIXED	13.0000				100.0000	
FAMILY FLR		KE7000005103	25-Jun-21	18-Dec-26	1,025	1.00	VARIABLE	182-Day T-Bill +250bps				-	
EAST AFRICAN BREWERIES DOMESTIC MEDIUM TERM NOTE													
EABL DMT FXD		KE7000006849	29-Oct-21	29-Oct-26	975	11,000.00	FIXED	12.2500				100.1111	
KENYA MORTGAGE REFINANCE COMPANY MEDIUM TERM NOTE													
KMRC FXD		KE7000007760	04-Mar-22	23-Feb-29	1,823	1,400.00	FIXED	12.5000				-	

Turnover in Bonds	
Today	Previous
7,888,379,394	17,886,350,000

Total Deals	
Today	Previous
207	305

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 rates 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.