BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

February 28, 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 (%)	Traded Value Traded (kshs)
GOVERNMENT CANCELLAZED RATE TREASURY BONDS ABOVE KES.50 MILLION												February 28, 2024
TWO YEAR BONDS												
FXD1202250(	KE3000008100	21-Aug-20	19-Aug-25	537	58,604.40	Fixed	10.5723				99.2178	
THREE YEAR BONDS												
FXD1202250(	KE3000009212	11-Nov-22	07-Nov-25	484	60,603.75	Fixed	11.7880				94.2758	
FXD1202250(	KE3000009762	15-Mar-23	11-Mar-26	563	78,537.89	Fixed	12.4200				92.9123	
FXD1202250(	KE3000009323	16-Jan-23	11-Jan-27	1,045	21,459.23	Fixed	12.3854				100.3391	
FIVE YEAR BONDS												
FXD2031890(	KE3000007396	13-May-19	09-May-24	68	38,307.46	Fixed	10.8720				99.5062	
FXD2031890(	KE3000005750	16-Dec-15	05-Dec-24	280	44,650.68	Fixed	11.4500				96.9019	
FXD1202050(	KE3000008847	11-Mar-20	09-Mar-25	432	104,015.75	Fixed	11.8873				93.6481	
FXD1202250(	KE3000006653	13-Nov-17	09-Nov-25	345	66,075.98	Fixed	11.2773				94.0998	
FXD1202250(	KE3000009995	17-Jun-22	15-Jun-26	1,094	56,496.58	Fixed	13.8440	16.1500	98.1588	96.1002	97.1090	200,000,000
FXD1202250(	KE3000010095	17-Jul-22	15-Jul-26	1,124	55,496.58	Fixed	13.9440	17.8500	99.1453	97.1002	97.1090	200,000,000
TEN YEAR BONDS												
FXD2031890(	KE3000003230	29-Aug-18	17-Aug-28	961	74,466.76	Fixed	15.0390				94.2159	
FXD2031890(	KE3000007327	31-Jul-17	19-Jul-27	1,232	65,974.80	Fixed	12.9860				98.3395	
FXD2031890(	KE3000008762	27-Aug-19	14-Aug-29	1,629	50,000.00	Fixed	12.6860				97.1000	
FXD2031890(	KE3000006210	13-Dec-16	06-Dec-26	1,741	60,820.28	Fixed	12.9320				91.0502	
FXD2031890(	KE3000009803	20-Feb-19	12-Feb-29	1,811	67,524.87	Fixed	12.4395				95.9007	
FXD2031890(	KE3000006877	15-Apr-19	02-Apr-29	1,860	66,705.38	Fixed	12.3000				92.1099	
FXD2031890(	KE3000007970	29-Nov-19	20-Nov-29	1,966	68,743.40	Fixed	12.5125				75.7028	
FXD2031890(	KE3000009955	17-Jun-22	15-Jun-32	3,094	88,972.68	Fixed	14.0000				93.0143	
FXD2031890(	KE3000009426	30-Dec-22	19-Dec-32	3,287	65,705.35	Fixed	13.4900				92.5412	
FXD2031890(	KE3000010452	13-Feb-23	21-Jan-33	3,350	12,866.68	Fixed	14.1513				87.4739	
FIFTEEN YEAR BONDS												
FXD3009890(	KE4000003450	26-Oct-09	07-Oct-24	222	21,992.48	Fixed	12.9000				96.6133	
FXD3031890(	KE4000005850	29-Mar-10	18-Mar-25	376	27,600.90	Fixed	13.2000				93.1727	
FXD3031890(	KE2000001550	25-Nov-11	06-Nov-25	646	26,196.80	Fixed	9.0000				91.1381	
FXD3031890(	KE4000008870	26-Mar-12	06-Mar-27	1,096	85,939.80	Fixed	11.0000				95.6883	
FXD3031890(	KE4000009790	25-Feb-13	07-Feb-28	1,440	62,475.09	Fixed	11.2000				98.1651	
FXD3031890(	KE4000010850	29-Apr-13	10-Apr-28	1,503	79,909.75	Fixed	12.0000				101.9398	
FXD3031890(	KE3000004642	20-May-16	09-May-33	3,338	78,931.85	Fixed	12.6000				91.5357	
FXD3031890(	KE3000008870	22-Oct-18	03-Oct-33	3,505	33,471.75	Fixed	12.7000				86.4135	
FXD3031890(	KE3000009450	26-Jan-19	20-Jan-34	3,603	50,000.00	Fixed	12.8013				94.9000	
FXD3031890(	KE3000001194	13-May-13	24-Apr-34	3,728	91,666.75	Fixed	12.7340				90.8208	
FXD3031890(	KE6000001328	26-Jul-19	23-Jul-39	5,705	33,919.81	Fixed	12.9000				92.7014	
FXD1202050(	KE3000007210	25-Feb-20	05-Feb-35	3,665	73,156.30	Fixed	12.7500				94.7229	
FXD1202250(	KE3000009525	25-Nov-22	06-Nov-47	6,795	98,937.75	Fixed	13.9420				91.2399	
TWENTY YEAR BOND												
FXD3009890(	KE1000001490	30-Jun-06	05-Jun-26	1,008	55,432.05	Fixed	13.7000				97.6411	
FXD3031890(	KE2000002170	30-May-11	05-May-31	2,423	37,029.48	Fixed	10.0000				92.5177	
FXD3031890(	KE4000003490	26-Nov-12	06-Nov-32	3,168	67,050.65	Fixed	12.0000				97.0383	
FXD3031890(	KE4000005450	25-Sep-15	21-Sep-36	4,559	12,761.26	Fixed	14.0000				99.1739	
FXD3031890(	KE3000006220	26-Mar-18	21-Mar-38	5,115	94,515.60	Fixed	13.2000				95.7681	
FXD3031890(	KE3000009850	20-Jul-19	05-Jul-39	5,241	99,106.90	Fixed	13.2000				96.9234	
FXD3031890(	KE3000009894	15-Apr-19	21-Mar-39	5,500	83,500.00	Fixed	12.8730				93.2971	
FXD1202250(	KE3000009250	19-Aug-21	20-Jul-41	6,306	75,994.30	Fixed	13.8493				95.9709	
TWENTY FIVE YEAR BOND												
FXD3031890(	KE4000003890	20-Jun-13	20-May-38	4,107	29,192.90	Fixed	11.2500				91.3604	
FXD3031890(	KE3000008490	20-Jun-18	20-May-43	7,026	94,330.75	Fixed	13.4000				95.3124	
FXD1202250(	KE7000003002	10-Mar-21	09-Apr-46	8,075	98,490.00	Fixed	13.5240				97.2958	
FXD1202250(	KE3000009950	24-Oct-22	23-Sep-47	8,608	25,773.90	Fixed	14.1980				91.6802	
THIRTY YEAR BOND												
SDB 13013250 A	KE2000002130	28-Feb-11	21-Jan-41	6,172	26,144.76	Fixed	12.0000				96.6334	
INFRASTRUCTURE BONDS												
IFD1203121(	KE3000008150	30-Sep-13	15-Sep-25	585	18,050.21	Fixed	11.0000				98.8988	
IFD1204121(	KE4000001100	27-Oct-14	12-Oct-26	957	16,637.48	Fixed	11.0000				99.9999	
IFD1203181(	KE3000004150	14-Dec-15	02-Dec-24	279	8,534.50	Fixed	11.0000				98.1525	
IFD1203181(	KE4000001850	26-Mar-15	15-Mar-27	1,037	33,498.98	Fixed	11.0000				96.9297	
IFD1204181(	KE3000006850	23-May-16	09-May-26	1,177	19,523.79	Fixed	11.0000				95.4041	
IFD1203271(	KE3000009950	29-Nov-18	15-Nov-28	1,777	38,004.75	Fixed	12.0000				91.3328	
IFD1203271(	KE3000007990	27-Dec-17	13-Dec-29	2,184	21,262.25	Fixed	12.0000				97.3384	
IFD1203121(	KE3000006950	27-Oct-17	12-Oct-29	1,811	11,402.95	Fixed	12.0000				99.6604	
IFD1203181(	KE3000008850	25-Jan-19	31-Jan-35	3,339	41,194.48	Fixed	12.5000				95.1120	
IFD1203181(	KE3000009359	19-Nov-18	25-Oct-38	5,353	36,787.35	Fixed	11.9500				88.3181	
IFD1203181(	KE3000009540	26-Oct-18	05-Oct-38	5,343	71,038.98	Fixed	11.7500				86.2751	
IFD1203181(	KE3000009760	20-Mar-19	22-Feb-44	7,298	16,625.65	Fixed	12.2000				95.1912	
IFD1203181(	KE3000008650	23-Jan-20	23-May-35	317	19,292.98	Fixed	10.2000				98.4959	
IFD1203181(	KE3000006450	19-Apr-20	02-Apr-39	1,860	118,460.46	Fixed	10.8500				92.5259	
IFD1203171(	KE3000009540	24-Aug-20	11-Aug-31	2,721	86,249.60	Fixed	10.9000	17.2000	91.1500	88.8005	90.9073	281,000,000
IFD1203171(	KE3000009540	24-Aug-20	11-Aug-31	2,721	86,249.60	Fixed	10.9000	17.1800	91.1906	88.8258	90.9073	270,000,000
IFD1203171(	KE7000003024	20-Jan-21	20-Jan-37	4,696	91,766.40	Fixed	12.2073				91.1108	
IFD1203171(	KE7000003040	12-Apr-21	21-Mar-38	5,503	91,766.40	Fixed	12.8573				91.1108	
IFD1203121(	KE7000003021	19-Aug-21	28-Aug-42	6,766	134,767.74	Fixed	13.7375				95.0351	
IFD1203181(	KE3000009332	15-Jun-22	21-May-40	5,937	79,637.89	Fixed	13.7420				98.4204	
IFD1203121(	KE3000009701	27-Feb-22	28-Jan-41	6,175	98,377.55	Fixed	12.9860				76.4542	
IFD1203181(	KE3000009330	22-Dec-22	28-Jan-41	6,175	94,258.68	Fixed	13.2150				98.7008	
IFD1203181(	KE3000009335	05-Dec-22	27-Nov-28	1,734	58,424.35	Fixed	13.2150	19.6000	95.1309	92.0087	91.1220	237,000,000
IFD1203171(	KE3000009540	13-Mar-23	25-Feb-43	5,838	86,196.80	Fixed	14.3500	17.9000	91.6343	86.8098	93.6496	55,000,000
IFD1203121(	KE3000008950	13-Mar-23	20-Feb-43	5,838	58,130.30	Fixed	14.3000	17.9000	94.3000	89.3750	93.6496	3,000,000
IFD1203271(	KE3000009370	15-Jun-23	10-Jun-33	2,204	19,000.00	Fixed	13.6373	15.5000	96.7700	94.2500	97.7023	19,000,000
IFD1203181(	KE3000006210	13-Nov-23	20-May-35	2,269	112,752.95	Fixed	17.5027	19.4000	105.6090	99.6079	101.9047	499,000
IFD1203181(	KE3000006210	13-Nov-23	20-May-35	2,269	112,752.95	Fixed	17.5027	19.4000	105.6090	99.6079	101.9047	499,000
IFD1203181(	KE3000006210	13-Nov-23	20-May-35	2,269	112,752.95	Fixed	17.5027	19.2198	115.1226	104.8913	101.9047	999,000
IFD1203181(	KE3000006210	13-Nov-23	20-May-35	2,269	112,752.95	Fixed	17.5027	19.0300	111.0439	105.7725	101.9047	1,000,000
IFD1203181(	KE3000006210	13-Nov-23	20-May-35	2,269	112,752.95	Fixed	17.5027	18.8000	111.1402	106.8688	101.9047	99,000
IFD1203181(	KE3000009540	19-Feb-24	09-Aug-32	3,095	248,957.57	Fixed	18.4927	19.8025	99.9992	98.5328	105.9328	199,000
IFD1204181(	KE3000009540	19-Feb-24	09-Aug-32	3,095	248,957.57	Fixed	18.4927	18.9811	100.0000	99.4928	105.9328	5,000,000
IFD1203181(	KE3000009540	19-Feb-24	09-Aug-32	3,095	248,957.57	Fixed	18.4927	19.4500	104.4700	100.0202	105.9328	10,200,000
IFD1204181(	KE3000009540	19-Feb-24	09-Aug-32	3,095	248,957.57	Fixed	18.4927	18.2000	101.3949	100.8877	105.9328	500,000
IFD1203181(	KE3000009540	19-Feb-24	09-Aug-32	3,095	248,957.57	Fixed	18.4927	18.8400	106.6204	106.1690	105.9328	40,200,000
IFD1203181(	KE3000009540	19-Feb-24	09-Aug-32	3,095	248,957.57	Fixed	18.4927	17.3395	104.7000	104.3438	105.9328	3,000,000
IFD1204181(	KE3000009540	19-Feb-24	09-Aug-32	3,095	248,957.57	Fixed	18.4927	17.5123	104.7609	104.3498	105.9328	500,000
IFD1203181(	KE3000009540	19-Feb-24	09-Aug-32	3,095	248,957.57	Fixed	18.4927	17.3097	104.7728	104.3104	105.9328	950,000
IFD1204181(	KE3000009540	19-Feb-24	09-Aug-32	3,095	248,957.57	Fixed	18.4927	17.8027	104.8000	104.3438	105.9328	6,000,000
IFD1203181(	KE3000009540	19-Feb-24	09-Aug-32	3,095	248,957.57	Fixed	18.4927	17.2171	104.9000	104.4438	105.9328	750,000
IFD1203181(	KE3000009540	19-Feb-24	09-Aug-32	3,095	248,957.57	Fixed	18.4927	17.2000	104.9000	104.4438	105.9328	1,000,000
IFD1204181(	KE3000009540	19-Feb-24	09-Aug-32	3,095	248,957.57	Fixed	18.4927	17.2244	105.1008	104.6494	105.9328	8,500,000
IFD1203181(	KE3000009540	19-Feb-24	09-Aug-32	3,095	248,957.57	Fixed	18.4927	17.2200	105.1225	104.6664	105.9328	300,000
IFD1203181(	KE3000009540	19-Feb-24	09-Aug-32	3,095	248,957.57	Fixed	18.4927	17.2198	106.3236	104.8879	105.9328	2,000,000
IFD1203181(	KE3000009540	19-Feb-24	09-Aug-32	3,095	248,957.57	Fixed	18.4927	17.2132	105.1534	104.6073	105.9328	12,000,000
IFD1203181(	KE3000009540	19-Feb-24	09-Aug-32	3,095	248,957.57	Fixed	18.4927	17.2003	106.2938	104.7438	105.9328	14,900,000
IFD1203181(	KE3000009540	19-Feb-24	09-Aug-32	3,095	248,957.57	Fixed	18.4927	17.2000	105.2011	104.7447	105.9328	17,000,000
IFD1203181(	KE3000009540	19-Feb-24	09-Aug-32	3,095	248,957.57	Fixed	18.4927	17.1991	106.9920	106.1096	105.9328	15,350,000
IFD1203181(	KE3000009540	19-Feb-24	09-Aug-32	3,095	248,957.57	Fixed	18.4927	17.0984	106.6000	105.1438	105.9328	200,000
IFD1203181(	KE3000009540	19-Feb-24	09-Aug-32	3,095	248,957.57	Fixed	18.4927	17.0961	105.6000	105.1029	105.9328	1,000,000
IFD1203181(	KE3000009540	19-Feb-24	09-Aug-32	3,095	248,957.57	Fixed	18.4927	17.0940	106.6997	106.2033	105.9328	6,399,000
IFD1203181(	KE3000009540	19-Feb-24	09-Aug-32	3,095	248,957.57	Fixed	18.4927	17.0900	106.7015	106.2001	105.9328	3,250,000
IFD1203181(	KE3000009540	19-Feb-24	09-Aug-32	3,095	248,957.57	Fixed	18.4927	17.0400	106.8008	106.3761	105.9328	42,000,000
IFD1203181(	KE3000009540	19-Feb-24	09-Aug-32	3,095	248,957.57	Fixed	18.4927	17.0300	105.8008	105.4374	105.9328	1,239,000
IFD1203181(	KE3000009540	19-Feb-24	09-Aug-32	3,095	248,957.57	Fixed	18.4927	17.0300	106.9098	106.4552	105.9328	290,000
IFD1203181(	KE3000009540	19-Feb-24	09-Aug-32	3,095	248,957.57	Fixed	18.4927	17.0120	106.9412	106.4948	105.9328	2,750,000
IFD1203181(	KE3000009540	19-Feb-24	09-Aug-32	3,095	248,957.57	Fixed	18.4927	17.0100	106.9412	106.4948	105.9328	3,000,000
IFD1204181(	KE3000009540	19-Feb-24	09-Aug-32	3,095	248,957.57	Fixed	18.4927	17.0000	106.9900	106.5422	105.9328	6,900,000
IFD1203181(	KE3000009540	19-Feb-24	09-Aug-32	3,095	248,957.57	Fixed	18.4927	16.9328	106.2011	105.8247	105.9328	1,000,000
IFD1203181(	KE3000009540	19-Feb-24	09-Aug-32	3,095	248,957.57	Fixed	18.4927	16.9140	105.7900	105.3908	105.9328	1,099,000
IFD1203181(	KE3000009540	19-Feb-24	09-Aug-32	3,095	248,957.57	Fixed	18.4927	17.0300	105.6011	105.4067	105.9328	900,000
IFD1203181(	KE3000009540	19-Feb-24	09-Aug-32	3,095	248,957.57	Fixed	18.4927	17.5240	103.9406	103.4842	105.9328	300,000
IFD1203181(	KE3000009540	19-Feb-24	09-Aug-32	3,095	248,957.57	Fixed	18.4927	17.6000	104.6000	103.8438	105.9328	19,400,000
IFD1203181(	KE3000009540	19-Feb-24	09-Aug-32	3,095	248,957.57	Fixed	18.4927	17.5000	104.0564	103.5000	105.9328	25,000,000
IFD1203181(	KE3000009540	19-Feb-24	09-Aug-32	3,095	248,957.57	Fixed	18.4927	17.4600	104.1000	103.6438	105.9328	300,000
IFD1203181(	KE3000009540	19-Feb-24	09-Aug-32	3,095	248,957.57	Fixed	18.4927	17.4570	104.2000	103.7438	105.9328	2,400,000
IFD1203181(	KE3000009540	19-Feb-24	09-Aug-32	3,095	248,957.57	Fixed	18.4927	17.4449	104.2900	103.7938	105.9328	900,000
IFD1203181(	KE3000009540	19-Feb-24	09-Aug-32	3,095	248,957.57	Fixed	18.4927	17.4106	104.3819	103.9252	105.9328	5,500,000
IFD1203181(	KE3000009540	19-Feb-24	09-Aug-32	3,095	248,957.57	Fixed	18.4927	17.3900	104.5000	104.0438	105.9328	49,750,000
IFD1203181(	KE3000009540	19-Feb-24	09-Aug-32	3,095	248,957.57	Fixed	18.4927	17.3000	104.6163	104.1599	105.9328	2,000,000
IFD1203181(	KE3000009540	19-Feb-24	09-Aug-32	3,095	248,957.57	Fixed	18.4927	17.3473	104.6245	104.1681	105.9328	1,000,000
IFD1203181(	KE3000009540	19-Feb-24	09-Aug-32	3,095	248,957.57	Fixed	18.4927	17.7680	102.9463	102.4919	105.9328	14,000,000
IFD1203181(	KE3000009540	19-Feb-24	09-Aug-32	3,095	248,957.57	Fixed	18.4927	17.7000	103.0000	102.5438	105.9328	40,000,000
IFD1204181(	KE3000009540	19-Feb-24	09-Aug-32	3,095	248,957.57	Fixed	18.4927	17.7000	103.0853	102.6328	105.9328	40,000,000
IFD1203181(	KE3000009540	19-Feb-24	09-Aug-32	3,095	248,957.57	Fixed	18.4927	17.7107	103.2000	102.7438	105.9328	500,000
IFD1203181(	KE3000009540	19-Feb-24	09-Aug-32	3,095	248,957.57	Fixed	18.4927	17.7125	103.3229	102.7905	105.9328	1,200,000
IFD1203181(	KE3000009540	19-Feb-24	09-Aug-32	3,095	248,957.57	Fixed	18.4927	17.6950	103.4613	103.0501	105.9328	2,099,000
IFD1203181(	KE3000009540	19-Feb-24	09-Aug-32	3,095	248,957.57	Fixed	18.4927	17.6026	103.9543	103.1979	105.9328	2,900,000
IFD1203181(	KE3000009540	19-Feb-24	09-Aug-32	3,095	248,957.57	Fixed	18.4927	17.6250	102.6232	101.9608	105.9328	40,099,000
IFD1203181(	KE3000009540	19-Feb-24	09-Aug-32	3,095	248,957.57	Fixed	18.4927	18.0123	102.0007	101.5243	105.9328	14,000,000
CORPORATE BONDS												
REAL PEOPLE MEDIUM TERM NOTE												
SPM3.00.05/08/18.05/08/.15.05	KE5000003390	15-Aug-15	25-Feb-25	365	267.10	VARIABLE	T.B (91) + 1.00%				99.0000	
SPM3.00.05/08/20.05/07/.23.05	KE5000001930	15-Jun-18	05-Jul-23	1,858	1,008.00	VARIABLE	T.B (91) + 1.00%				101.0187	
ACORN GREEN BOND MEDIUM TERM NOTE												
ACORN7360	KE5000007000	08-Nov-19	09-Nov-24	264	1,860.80	FIXED	12.2500				105.1784	
FAMILY BANK MEDIUM TERM NOTE												
FABL17.FIX	KE7000005995	25-Jun-21	15-Dec-26	1,024	3,999.00	FIXED	13.0000				100.0000	
FABL17.FLR	KE7000009100	20-Jun-21	15-Dec-26	1,024	1.00	VARIABLE	182-Day T-Bill +300bps				-	

EAST AFRICAN BREWERIES DOMESTIC MEDIUM TERM NOTE												
EABL DMT FXD	KE7000000540	28-Oct-21	28-Oct-26	3/4	11,000.00	FIXED	12.2000				100.1111	
KENYA MORTGAGE REFINANCE COMPANY MEDIUM TERM NOTE												
KMRC FXD	KE7000001760	04-Mar-22	23-Feb-26	1.922	1,400.00	FIXED	12.9000				-	

Outstanding Bonds	
Today	Previous
10,870,280,009	**7,808,379,304**

Yield Curve	
Today	Previous
317	**297**

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: Floatine Rate Treasury Bond **MA:** 17 weeks 91 day rates Moving Average **MTN:** Medium Term Note

FXD: Fixed Rate Treasury Bond **YTM:** yield to maturity **YTC:** Yield to next coupon/call 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.