nairobi securities exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

June 30, 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 (ksh)
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION													June 28, 2024
TWO YEAR BONDS													
FXD1/2022/05	(Re-opened)	KE6000008108	21-Aug-22	18-Aug-26	424	92,442.18	Fixed	16.0723				100.1087	
THREE YEAR BONDS													
FXD1/2022/03	(Re-opened)	KE7000009212	11-Apr-22	07-Apr-25	291	80,605.75	Fixed	11.7883				96.8233	
FXD1/2023/03		KE6000009292	15-May-23	11-May-26	680	76,577.06	Fixed	14.2286				95.2993	
FXD1/2024/05	(Re-opened)	KE6000006503	15-Jan-24	11-Jan-27	635	86,769.15	Fixed	16.3854	17.5862	109.4806	101.5906	101.8477	200,000,000
FIVE YEAR BONDS													
FXD3/2019/05		KE6000005756	18-Dec-19	09-Dec-24	172	44,830.50	Fixed	11.4820				97.6874	
FXD1/2020/05	(Re-opened)	KE6000008547	11-May-20	05-May-25	315	104,016.70	Fixed	11.6875	17.1930	97.1948	95.6625	96.4138	1,000,000,000
FXD1/2020/05	(Re-opened)	KE6000008547	11-May-20	05-May-25	315	104,016.70	Fixed	11.6875	17.1930	97.1427	95.7004	96.4138	1,000,000,000
FXD2/2021/05	(Re-opened)	KE7000009696	15-Nov-21	09-Nov-26	872	66,075.88	Fixed	13.2715				95.2523	
FXD1/2022/05	(Re-opened)	KE6000005986	17-Jul-22	16-Jul-26	1,481	129,902.94	Fixed	16.8443				97.2672	
TEN YEAR BONDS													
FXD1/2016/10	(Re-opened)	KE5000006329	29-Aug-16	17-Aug-26	798	74,495.75	Fixed	15.0390				96.4081	
FXD1/2017/10		KE5000007327	31-Jul-17	18-Jul-27	1,124	65,074.92	Fixed	12.9800				87.2518	
FXD1/2018/10		KE5000008752	27-Aug-18	14-Aug-28	1,516	40,584.60	Fixed	12.6860				82.4275	
FXD2/2018/10	(Re-opened)	KE5000009216	17-Dec-18	04-Dec-28	1,628	63,620.20	Fixed	12.5020				83.5868	
FXD1/2019/10		KE5000009653	25-Feb-19	12-Feb-29	1,698	67,024.95	Fixed	12.4380				81.9550	
FXD2/2019/10		KE5000009660	25-Feb-19	02-Apr-29	1,747	60,725.30	Fixed	12.3000				82.1260	
FXD3/2019/10		KE6000004670	18-Aug-19	06-Aug-29	1,873	66,743.45	Fixed	11.5175				76.7028	
FXD4/2019/10		KE6000005658	25-Nov-19	12-Nov-29	1,971	89,672.68	Fixed	12.2800				82.3619	
FXD2/2020/10		KE7000009436	16-Mar-22	03-Mar-32	2,874	60,705.30	Fixed	13.4900				84.7628	
FXD1/2022/10		KE6000006432	13-Feb-22	21-Jan-32	3,147	20,450.48	Fixed	14.1518				87.4798	
FXD1/2024/10	(Re-opened)	KE6000006647	20-Mar-24	13-Mar-34	3,653	27,789.61	Fixed	16.0000				101.1906	
FIFTEEN YEAR BONDS													
FXD1/2009/15		KE4000003436	26-Oct-09	07-Oct-24	100	31,662.45	Fixed	12.5000				98.7221	
FXD1/2010/15		KE4000005255	20-Mar-10	11-Mar-25	263	27,660.90	Fixed	10.2500				95.4218	
FXD1/2011/15	(Re-opened)	KE2000001558	29-Apr-11	18-Dec-26	536	25,199.80	Fixed	9.0000				88.8808	
FXD1/2012/15		KE4000006875	24-Oct-12	06-Oct-27	1,173	90,939.90	Fixed	11.0000				84.5768	
FXD1/2013/15	(Re-opened)	KE4000013790	26-Feb-13	07-Feb-28	1,327	82,475.28	Fixed	11.2500				86.1752	
FXD1/2014/15	(Re-opened)	KE4000013808	28-Feb-14	21-Jun-29	1,845	70,989.75	Fixed	11.0000				89.2898	
FXD1/2015/15		KE5000008432	28-May-15	08-May-30	2,240	70,351.05	Fixed	12.8000				95.9876	
FXD2/2015/15	(Re-opened)	KE5000008670	22-Oct-15	03-Oct-30	2,305	33,411.70	Fixed	12.7000				89.4128	
FXD1/2016/15		KE5000009620	28-Jan-16	09-Jan-31	2,406	70,096.05	Fixed	12.8570				95.9735	
FXD2/2016/15		KE5000011324	13-May-16	24-Apr-31	2,605	61,044.75	Fixed	12.7340				94.8306	
FXD3/2016/15		KE2000001325	29-Jul-16	18-Jul-31	2,672	53,010.80	Fixed	12.3400				82.7918	
FXD1/2020/15	(Re-opened)	KE6000007216	25-Feb-20	18-Feb-35	3,862	73,156.30	Fixed	12.7980				89.1160	
FXD1/2022/15	(Re-opened)	KE7000009325	25-Apr-22	06-Apr-37	4,673	68,307.70	Fixed	15.9425				99.0271	
TWENTY YEAR BOND													
FXD1/2006/20	(Re-opened)	KE1000001491	30-Jun-06	05-Jun-26	1,446	55,432.05	Fixed	13.7500				89.0991	
FXD2/2011/20	(Re-opened)	KE2000002176	30-May-11	08-May-31	2,510	37,029.40	Fixed	10.0000				79.8727	
FXD1/2015/20		KE4000009965	28-Nov-12	01-Nov-32	3,050	87,285.05	Fixed	12.0000	16.0000	83.0611	81.6284	82.1983	385,000,000
FXD2/2015/20		KE5000008643	28-Sep-15	21-Sep-35	4,436	12,791.20	Fixed	14.0000				100.8146	
FXD1/2016/20		KE5000009525	20-Mar-16	01-Mar-36	3,932	94,515.60	Fixed	13.2000				95.1169	
FXD2/2016/20		KE5000009855	30-Jul-16	05-Jul-36	3,128	83,198.60	Fixed	13.2000				95.1122	
FXD1/2019/20		KE5000009694	15-Apr-19	21-Mar-39	5,387	83,360.05	Fixed	12.8730	15.6700	86.5862	84.0065	84.1319	400,000,000
FXD1/2021/20		KE7000005210	18-Aug-21	22-Jul-41	6,241	75,664.02	Fixed	13.4440				87.7019	
TWENTY FIVE YEAR BOND													
FXD1/2012/25	(Re-opened)	KE4000003689	28-Jun-12	28-May-35	3,994	20,152.50	Fixed	11.2500				72.4741	
FXD2/2018/25	(Re-opened)	KE5000008465	28-Jun-18	28-May-43	6,813	94,320.70	Fixed	13.4900				96.9069	
FXD1/2021/25		KE7000003652	10-May-21	09-Apr-46	7,963	90,480.00	Fixed	13.9240				95.7308	
FXD1/2022/25	(Re-opened)	KE6000005051	24-Oct-22	23-Sept-47	8,495	20,773.50	Fixed	14.1850				90.6038	
THIRTY YEAR BOND													
SDB 10/01/2051	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-51	9,059	25,144.70	Fixed	12.0000				90.6334	
INFRASTRUCTURE BONDS													
IFB1/2013/10Y		KE3000008130	30-Sep-13	15-Sep-23	452	16,060.21	Fixed	11.0000				94.9668	
IFB1/2014/12Y		KE4000001109	27-Oct-14	12-Oct-26	844	16,631.48	Fixed	11.0000				95.6996	
IFB1/2015/10Y		KE5000005135	14-Dec-15	02-Dec-25	165	8,556.50	Fixed	11.0000				96.9417	
IFB1/2015/12Y		KE4000001653	30-Mar-15	15-Mar-27	1,637	33,486.55	Fixed	11.0000				89.5453	
IFB1/2016/8Y		KE5000006654	23-May-16	12-May-23	326	19,055.79	Fixed	12.5000				96.5163	
IFB1/2016/15Y		KE5000006659	24-Oct-16	06-Oct-31	2,664	30,004.75	Fixed	12.0000				96.1925	
IFB1/2017/7Y		KE5000007586	27-Mar-17	18-Mar-24	151	21,262.25	Fixed	12.5000				98.2142	
IFB1/2017/12Y		KE5000008660	27-Feb-17	12-Feb-29	1,698	11,452.85	Fixed	12.5000				99.6804	
IFB1/2018/10Y		KE5000009655	29-Jan-18	10-Jan-28	1,126	41,164.60	Fixed	12.5000				90.0717	
IFB1/2018/20Y		KE5000009195	19-Nov-18	25-Oct-38	5,240	36,797.30	Fixed	11.9500				91.5016	
IFB2/2018/10Y		KE6000005545	28-Oct-18	08-Oct-30	4,127	71,026.55	Fixed	11.7500				82.5750	
IFB1/2019/20Y		KE5000009750	25-Mar-19	22-Feb-44	7,196	16,828.05	Fixed	12.2000				85.1913	
IFB1/2020/5Y		KE6000006855	03-Jun-20	25-May-25	704	10,262.09	Fixed	10.2000				86.6883	
IFB1/2020/8Y		KE6000008430	15-Apr-20	02-Apr-28	1,747	116,460.45	Fixed	10.6500				90.3323	
IFB2/2020/11Y		KE6000006545	24-Aug-20	11-Aug-31	2,608	80,249.60	Fixed	10.9000				101.0027	
IFB1/2021/8Y		KE7000002324	25-Jan-21	05-Jan-37	4,592	80,958.35	Fixed	12.2570				86.1943	
IFB1/2021/10Y		KE7000005364	12-Apr-21	21-Mar-30	3,307	81,780.80	Fixed	12.6875				100.8969	
IFB1/2021/12Y		KE7000005327	13-Sep-21	19-Aug-42	6,633	106,742.20	Fixed	12.7370	16.5000	77.2724	73.7382	96.4332	495,000,000
IFB2/2021/8Y		KE6000002232	13-Jun-21	23-May-40	5,814	79,627.50	Fixed	12.5000				110.1597	
IFB1/2022/19Y		KE7000007877	21-Feb-22	28-Jan-41	6,056	96,977.58	Fixed	12.9650				96.2581	
IFB1/2022/10Y		KE6000006216	16-Nov-22	27-Oct-36	4,512	94,258.60	Fixed	13.5380				102.2363	
IFB1/2022/8Y		KE6000005505	05-Dec-22	27-Nov-28	1,821	59,424.35	Fixed	13.2100				95.6702	
IFB2/2022/17Y	(Re-opened)	KE6000006545	13-Mar-23	20-Feb-40	5,723	68,196.50	Fixed	14.3990				107.2371	
IFB2/2023/7Y		KE6000005879	19-Jun-23	10-Jun-30	2,191	213,251.60	Fixed	15.6370	15.9000	99.9323	99.8018	99.7267	300,000,000
IFB2/2023/7Y		KE6000005879	19-Jun-23	10-Jun-30	2,191	213,251.60	Fixed	15.6370	15.4000	101.4602	101.3317	99.7267	1,000,000,000
IFB1/2023/6.5Y		KE6000006216	13-Nov-23	06-May-30	2,146	112,752.06	Fixed	17.0327	16.5200	105.9663	104.0142	104.0662	200,000,000
IFB1/2023/6.5Y		KE6000006216	13-Nov-23	06-May-30	2,146	112,752.06	Fixed	17.0327	16.5200	105.9629	104.0888	104.0662	200,000,000
IFB1/2024/8.5Y		KE6000006430	19-Feb-24	09-Aug-32	2,972	240,957.57	Fixed	16.4607	17.0000	111.3034	105.1163	105.5015	750,000,000
IFB1/2024/8.5Y		KE6000006430	19-Feb-24	09-Aug-32	2,972	240,957.57	Fixed	16.4607	17.0000	111.4985	105.3061	105.5015	819,750,000
IFB1/2024/8.5Y		KE6000006430	19-Feb-24	09-Aug-32	2,972	240,957.57	Fixed	16.4607	16.9000	111.6861	105.5007	105.5015	175,000,000
IFB1/2024/8.5Y		KE6000006430	19-Feb-24	09-Aug-32	2,972	240,957.57	Fixed	16.4607	16.9000	111.6349	105.4456	105.5015	90,750,000
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION													
FXD1/2024/05	(Re-opened)	KE6000006503	15-Jan-24	11-Jan-27	635	86,769.15	Fixed	16.3854	15.2100	114.4404	106.0104	101.8477	100,000
FXD1/2022/05	(Re-opened)	KE6000005986	17-Jul-22	16-Jul-26	1,481	129,902.94	Fixed	16.8443	18.2100	103.3867	96.1216	97.2672	8,000,000
FXD1/2022/05	(Re-opened)	KE6000005986	17-Jul-22	16-Jul-26	1,481	129,902.94	Fixed	16.8443	18.1645	103.5393	96.2699	97.2672	13,000,000
FXD1/2024/10	(Re-opened)	KE6000006647	20-Mar-24	13-Mar-34	3,653	27,789.61	Fixed	16.1518	16.5000	98.5337	81.6166	87.4798	50,000
FXD1/2024/10	(Re-opened)	KE6000006647	20-Mar-24	13-Mar-34	3,653	27,789.61	Fixed	16.0000	19.0000	90.6291	86.8049	101.1906	50,000
IFB1/2022/8Y		KE6000005505	28-Jan-19	28-Jan-30	3,456	70,096.05	Fixed	12.8570	15.9500	90.3230	85.0248	95.9735	17,200,000
IFB1/2023/8Y		KE5000009430	28-Jan-19	09-Jan-34	3,490	70,096.05	Fixed	12.8570	15.9200	90.4519	85.1537	95.9735	17,200,000
IFB3/2018/15Y		KE2000001325	29-Jul-16	18-Jul-31	2,672	53,010.80	Fixed	12.3400	16.7400	83.9571	78.8719	82.7918	100,000
IFB3/2018/15Y		KE2000001325	29-Jul-16	18-Jul-31	2,672	53,010.80	Fixed	12.3400	15.9500	87.2304	82.1452	82.7918	14,850,000
IFB3/2018/15Y		KE2000001325	29-Jul-16	18-Jul-31	2,672	53,010.80	Fixed	12.3400	16.5200	82.2735	82.2735	82.7918	14,850,000
IFB1/2013/12Y		KE3000008130	30-Sep-13	15-Sep-25	452	16,060.21	Fixed	11.0000	17.3600	95.9416	93.1309	94.9663	2,430,000
IFB1/2017/12Y		KE5000006660	27-Feb-17	12-Feb-29	1,698	11,452.85	Fixed	12.5000	16.6450	91.0383	86.8667	99.6804	1,650,000
IFB1/2018/10Y		KE5000009655	28-Oct-19	08-Oct-30	4,127	71,026.55	Fixed	11.7500	15.8000	94.1867	82.2822	82.5750	1,900,000
IFB1/2020/5Y		KE6000006855	03-Jun-20	25-May-25	704	10,262.09	Fixed	10.2000	14.7500	94.8141	84.1416	86.6883	200,000
IFB1/2021/8Y		KE7000005364	12-Apr-21	21-Mar-30	3,307	81,780.80	Fixed	12.6875	15.5000	89.0543	86.5139	100.8969	14,000,000
IFB1/2022/5Y		KE6000005505	05-Dec-22	27-Nov-28	1,821	59,424.35	Fixed	13.2100	17.1900	92.1139	91.2967	95.6702	3,000,000
IFB1/2022/10Y		KE6000006216	16-Nov-22	27-Oct-36	4,512	94,258.60	Fixed	13.5380	15.4500	94.2986	92.6335	102.2363	4,000,000
IFB1/2022/17Y		KE6000006545	13-Mar-23	20-Feb-40	5,723	68,196.50	Fixed	13.9380	13.0069	106.2264	104.7713	107.2371	14,500,000
IFB1/2022/19Y		KE6000006222	13-Jun-22	21-May-40	5,814	79,627.50	Fixed	13.7420	17.5500	82.7607	82.3832	110.1597	500,000
IFB1/2022/19Y		KE6000006222	13-Jun-22	21-May-40	5,814	79,627.50	Fixed	13.7420	16.7419	86.0522	85.6369	110.1597	100,000
IFB1/2022/19Y		KE6000006222	13-Jun-22	21-May-40	5,814	79,627.50	Fixed	13.7420	16.3000	87.9441	87.5956	110.1597	700,000
IFB1/2022/19Y		KE6000006222	13-Jun-22	21-May-40	5,814	79,627.50	Fixed	13.7420	14.7300	95.3663	94.8868	110.1597	700,000
IFB1/2022/19Y		KE7000007877	21-Feb-22	28-Jan-41	6,056	96,977.58	Fixed	12.9650	13.7370	100.0000	95.6546	96.2581	350,000
IFB2/2023/7Y		KE6000005879	19-Jun-23	10-Jun-30	2,191	213,251.60	Fixed	15.6370	17.4400	95.3714	95.2411	99.7267	150,000
IFB2/2023/7Y		KE6000005879	19-Jun-23	10-Jun-30	2,191	213,251.60	Fixed	15.6370	16.5100	98.0862	97.9577	99.7267	30,000,000
IFB2/2023/7Y		KE6000005879	19-Jun-23	10-Jun-30	2,191	213,251.60	Fixed	15.6370	15.7600	100.5481	100.4176	99.7267	10,000,000
IFB2/2023/7Y		KE6000005879	19-Jun-23	10-Jun-30	2,191	213,251.60	Fixed	15.6370	14.7874	103.4299	103.2990	99.7267	10,000,000
IFB2/2023/17Y	(Re-opened)	KE6000006545	13-Mar-23	20-Feb-40	5,723	68,196.50	Fixed	14.3990	17.0300	88.7019	84.1626	107.2371	150,000
IFB2/2023/17Y	(Re-opened)	KE6000006545	13-Mar-23	20-Feb-40	5,723	68,196.50	Fixed	14.3990	14.0000	106.1776	102.1823	107.2371	550,000
IFB1/2023/6.5Y		KE6000006216	13-Nov-23	06-May-30	2,146	112,752.06	Fixed	17.0327	17.3400	103.4872	101.6251	104.0662	560,000
IFB1/2023/6.5Y		KE6000006216	13-Nov-23	06-May-30	2,146	112,752.06	Fixed	17.0327	16.4100	106.2209	104.3578	104.0662	2,100,000
IFB1/2023/6.5Y		KE6000006216	13-Nov-23	06-May-30	2,146	112,752.06	Fixed	17.0327	16.2862	106.8449	104.7828	104.0662	800,000
IFB1/2023/6.5Y		KE6000006216	13-Nov-23	06-May-30	2,146	112,752.06	Fixed	17.0327	16.0100	107.6378	105.5607	104.0662	3,600,000
IFB1/2023/6.5Y		KE6000006216	13-Nov-23	06-May-30	2,146	112,752.06	Fixed	17.0327	15.9898	107.7200	105.6279	104.0662	560,000
IFB1/2023/6.5Y		KE6000006216	13-Nov-23	06-May-30	2,146	112,752.06	Fixed	17.0327	15.9998	107.6700	105.7279	104.0662	500,000
IFB1/2023/6.5Y		KE6000006216	13-Nov-23	06-May-30	2,146	112,752.06	Fixed	17.0327	15.8913	107.8200	105.8278	104.0662	560,000
IFB1/2023/6.5Y		KE6000006216	13-Nov-23	06-May-30	2,146	112,752.06	Fixed	17.0327	15.8750	107.8600	105.8779	104.0662	4,000,000
IFB1/2023/6.5Y		KE6000006216	13-Nov-23	06-May-30	2,146	112,752.06	Fixed	17.0327	15.8413	107.9500	105.9679	104.0662	1,500,000
IFB1/2023/6.5Y		KE6000006216	13-Nov-23	06-May-30	2,146	112,752.06	Fixed	17.0327	15.8010	107.8500	106.0679	104.0662	1,500,000
IFB1/2023/6.5Y		KE6000006216	13-Nov-23	06-May-30	2,146	112,752.06	Fixed	17.0327	15.8400	107.9500	106.0679	104.0662	1,500,000
IFB1/2023/6.5Y		KE6000006216	13-Nov-23	06-May-30	2,146	112,752.06	Fixed	17.0327	15.8378	107.9604	106.0915	104.0662	1,560,000
IFB1/2023/6.5Y		KE6000006216	13-Nov-23	06-May-30	2,146	112,752.06	Fixed	17.0327	15.8200	108.0500	106.1279	104.0662	3,150,000
IFB1/2023/6.5Y		KE6000006216	13-Nov-23	06-May-30	2,146	112,752.06	Fixed	17.0327	15.7000	108.3877	106.5156	104.0662	2,500,000
IFB1/2023/6.5Y		KE6000006216	13-Nov-23	06-May-30	2,146	112,752.06	Fixed	17.0327	15.6600	108.4405	106.5774	104.0662	2,000,000
IFB1/2023/6.5Y		KE6000006216	13-Nov-23	06-May-30	2,146	112,752.06	Fixed	17.0327	15.6606	108.5005	106.6279	104.0662	2,000,000
IFB1/2023/6.5Y		KE6000006216	13-Nov-23	06-May-30	2,146	112,752.06	Fixed	17.0327	15.6000	108.6968	106.8247	104.0662	13,850,000
IFB1/2023/6.5Y		KE6000006216	13-Nov-23	06-May-30	2,146	112,752.06	Fixed	17.0327	15.5200	108.9448	107.0728	104.0662	300,000
IFB1/2023/6.5Y		KE6000006216	13-Nov-23	06-May-30	2,146	112,752.06	Fixed	17.0327	15.3423	109.5000	107.6279	104.0662	5,300,000
IFB1/2024/8.5Y		KE6000006430	19-Feb-24	09-Aug-32	2,972	240,957.57	Fixed	16.4607	18.0140	107.7019	101.5148	105.5015	400,000
IFB1/2024/8.5Y		KE6000006430	19-Feb-24	09-Aug-32	2,972	240,957.57	Fixed	16.4607	17.9600	109.3741	103.1867	105.5015	450,000
IFB1/2024/8.5Y		KE6000006430	19-Feb-24	09-Aug-32	2,972	240,957.57	Fixed	16.4607	17.3830	110.0376	103.8502	105.5015	300,000
IFB1/2024/8.5Y		KE6000006430	19-Feb-24	09-Aug-32	2,972	240,957.57	Fixed	16.4607	17.0002	111.4947	105.3371	105.5015	2,000,000
IFB1/2024/8.5Y		KE6000006430	19-Feb-24	09-Aug-32	2,972	240,957.57	Fixed	16.4607	16.9379	111.7348	105.5474	105.5015	10,000,000
IFB1/2024/8.5Y		KE6000006430	19-Feb-24	09-Aug-32	2,972	240,957.57	Fixed	16.4607	16.9000	111.8813	105.6939	105.5015	43,500,000
IFB1/2024/8.5Y		KE6000006430	19-Feb-24	09-Aug-32	2,972	240,957.57	Fixed	16.4607	16.8878	111.9283	105.7408	105.5015	40,000,000
IFB1/2024/8.5Y		KE6000006430	19-Feb-24	09-Aug-32	2,972	240,957.57	Fixed	16.4607	16.9000	111.9312	105.6931	105.5015	20,000,000
IFB1/2024/8.5Y		KE6000006430	19-Feb-24	09-Aug-32	2,972	240,957.57	Fixed	16.4607	16.8500	112.0793	105.8876	105.5015	2,000,000
IFB1/2024/8.5Y		KE6000006430	19-Feb-24	09-Aug-32	2,972	240,957.57	Fixed	16.4607	16.8298	112.1698	105.9824	105.5015	1,000,000
IFB1/2024/8.5Y		KE6000006430	19-Feb-24	09-Aug-32	2,972	240,957.57	Fixed	16.4607	16.8200	112.1721	106.0847	105.5015	1,000,000
IFB1/2024/8.5Y		KE6000006430	19-Feb-24	09-Aug-32	2,972	240,957.57	Fixed	16.4607	16.8000	112.2693	106.0819	105.5015	8,000,000
IFB1/2024/8.5Y		KE6000006430	19-Feb-24	09-Aug-32	2,972	240,957.57	Fixed	16.4607	16.7500	112.4641	106.2767	105.5015	1,000,000
IFB1/2024/8.5Y		KE6000006430	19-Feb-24	09-Aug-32	2,972	240,957.57	Fixed	16.4607	16.7254	112.5602	106.3728	105.5015	15,000,000
IFB1/2024/8.5Y		KE6000006430	19-Feb-24	09-Aug-32	2,972	240,957.57	Fixed	16.4607	16.7000	112.6594	106.4720	105.5015	150,000
IFB1/2024/8.5Y		KE6000006430	19-Feb-24	09-Aug-32	2,972	240,957.57	Fixed	16.4607	16.6626	112.8058	106.6184	105.5015	1,250,000
IFB1/2024/8.5Y		KE6000006430	19-Feb-24	09-Aug-32	2,972	240,957.57	Fixed	16.4607	16.6126	113.0023	106.8149	105.5015	36,350,000
IFB1/2024/8.5Y		KE6000006430	19-Feb-24	09-Aug-32	2,972	240,957.57	Fixed	16.4607	16.5000	113.0518	106.8644	105.5015	2,000,000
IFB1/2024/8.5Y		KE6000006430	19-Feb-24	09-Aug-32	2,972	240,957.57	Fixed	16.4607	16.5000	113.3468	107.0707	105.5015	1,500,000
IFB1/2024/8.5Y		KE6000006430	19-Feb-24	09-Aug-32	2,972	240,957.57	Fixed	16.4607	16.4200	113.7676	107.5762	105.5015	100,000
IFB1/2024/8.5Y		KE6000006430	19-Feb-24	09-Aug-32	2,972	240,957.57	Fixed	16.4607	16.2700	114.3822	108.1748	105.5015	10,000,000
IFB1/2024/8.5Y		KE6000006430	19-Feb-24	09-Aug-32	2,972	240,957.57	Fixed	16.4607	16.1100	115.0004	108.8166	105.5015	35,500,000
IFB1/2024/8.5Y		KE6000006430	19-Feb-24	09-Aug-32	2,972	240,957.57	Fixed	16.4607	16.0900	115.2605	109.0821	105.5015	5,000,000
IFB1/2024/8.5Y		KE6000006430	19-Feb-24	09-Aug-32	2,972	240,957.57	Fixed	16.4607	16.0000	116.4527	109.2693	105.5015	23,500,000
CORPORATE BONDS													
BFAI PEORLF MEDIUM TERM NOTE													
REPO.BD.06/08/19-SMK-15.65		KE5000002096	10-Aug-19	28-Feb-25	253	267.10	VARIABLE	TB (91) + 1.00%				90.0000	
REPO.BD.03/09/20-SMT-13.85		KE5000003102	10-Aug-19	24-Jul-28	1,495	1,050.00	VARIABLE	TB (91) + 1.00%				101.5182	
ACORN ASPIRA BOND MEDIUM TERM NOTE													
ACORN FXD		KE6000007093	08-Nov-19	08-Nov-24	141	1,865.00	FIXED	12.2500				100.1794	
FAMILY BANK MEDIUM TERM NOTE													
FAMILY FXD		KE7000009095	29-Jun-21	18-Dec-26	911	3,000.00	FIXED	13.0000				100.0000	
FAMILY FLR		KE7000009103	25-Jun-21	18-Dec-26	911	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	861	11,000.00	FIXED	12.2500				100.1111	
KENYA MORTGAGE REFINANCE COMPANY MEDIUM TERM NOTE													
KMRC FXD		KE7000007790	04-Mar-22	23-Feb-29	1,708	1,400.00	FIXED	12.5000				-	

Turnover in Bonds	
Today	Previous
7,489,259,000	6,051,156,000

Total Deals	
Today	Previous
103	135

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.

Legend

FRN: Floating Rate Treasury Bond **MA**: 91 weeks 91 days **MTN**: Medium Term Note

FXD: 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, impl