BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

March 22, 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													March 22, 2024
TWO YEAR BONDS													
FXD1/2023/2Yr	(Re-opened)	KE8000006109	21-Aug-23	18-Aug-25	514	50,604.40	Fixed	16.9723				99.2178	
THREE YEAR BONDS													
FXD1/2022/3Yr	(Re-opened)	KE7000009212	11-Apr-22	07-Apr-25	381	60,605.75	Fixed	11.7660				94.2706	
FXD1/2023/3Yr		KE8000005762	15-May-23	11-May-26	780	76,537.95	Fixed	14.2280				92.8292	
FXD1/2024/3Yr	(Re-opened)	KE8000006323	15-Jan-24	11-Jan-27	1,025	65,680.69	Fixed	18.3854	18.0229	104.0663	100.6813	101.0450	96,000,000
FXD1/2024/3Yr	(Re-opened)	KE8000006323	15-Jan-24	11-Jan-27	1,025	65,680.69	Fixed	18.3854	17.9228	104.2821	100.8971	101.0450	96,000,000
FIVE YEAR BONDS													
FXD2/2019/5Yr		KE6000001096	13-May-19	06-May-24	45	39,201.40	Fixed	10.8720				98.9221	
FXD3/2019/5Yr		KE6000005766	16-Dec-19	09-Dec-24	262	44,830.50	Fixed	11.4920				95.9019	
FXD1/2020/5Yr	(Re-opened)	KE6000008547	11-May-20	05-May-25	409	104,518.70	Fixed	11.6670				94.0816	
FXD1/2021/5Yr	(Re-opened)	KE7000006655	15-Nov-21	09-Nov-26	962	66,075.85	Fixed	11.2770				86.9398	
FXD1/2023/5Yr	(Re-opened)	KE8000005986	17-Jul-23	10-Jul-28	1,571	55,496.50	Fixed	16.8440				97.1092	
TEN YEAR BONDS													
FXD1/2016/10Yr	(Re-opened)	KE5000006329	29-Aug-16	17-Aug-26	878	74,495.75	Fixed	15.0390	18.2752	95.1807	93.8586	93.6686	200,000,000
FXD1/2017/10Yr		KE5000007327	31-Jul-17	19-Jul-27	1,214	65,974.90	Fixed	12.9660				87.2518	
FXD1/2018/10Yr		KE5000008762	27-Aug-18	14-Aug-28	1,606	40,584.60	Fixed	12.6860				82.4275	
FXD2/2018/10Yr	(Re-opened)	KE5000009216	17-Dec-18	04-Dec-28	1,718	63,820.20	Fixed	12.5020				81.0532	
FXD1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	1,788	67,524.85	Fixed	12.4380				80.9097	
FXD2/2019/10Yr		KE5000009877	15-Apr-19	02-Apr-29	1,837	60,725.30	Fixed	12.3000				82.1260	
FXD3/2019/10Yr		KE6000004876	19-Aug-19	06-Aug-29	1,963	68,743.45	Fixed	11.5170				78.7028	
FXD4/2019/10Yr		KE6000005659	25-Nov-19	12-Nov-29	2,061	89,972.85	Fixed	12.2800				83.0143	
FXD1/2022/10Yr		KE7000009436	16-May-22	03-May-32	2,964	60,705.30	Fixed	13.4900				84.7526	
FXD1/2023/10Yr		KE8000005432	13-Feb-23	31-Jan-33	3,237	12,866.65	Fixed	14.1510				87.4735	
FIFTEEN YEAR BONDS													
FXD1/2009/15Yr		KE4000003436	26-Oct-09	07-Oct-24	199	31,952.45	Fixed	12.5000				96.5988	
FXD1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	353	27,693.90	Fixed	10.2500				93.2555	
FXD2/2010/15Yr	(Re-opened)	KE2000001558	25-Apr-11	08-Dec-25	626	25,199.80	Fixed	9.0000				91.1581	
FXD1/2012/15Yr		KE4000003675	24-Sep-12	06-Sep-27	1,263	90,939.90	Fixed	11.0000				82.3935	
FXD1/2013/15Yr	(Re-opened)	KE4000003790	25-Feb-13	07-Feb-28	1,417	82,473.25	Fixed	11.2500				82.5674	
FXD2/2013/15Yr	(Re-opened)	KE4000003808	29-Apr-13	10-Apr-28	1,480	70,859.75	Fixed	12.0000				101.8398	
FXD1/2018/15Yr		KE5000008432	28-May-18	09-May-33	3,335	76,351.65	Fixed	12.6500				91.3367	
FXD2/2018/15Yr	(Re-opened)	KE5000008879	22-Oct-18	03-Oct-33	3,482	33,411.70	Fixed	12.7500				85.4125	
FXD1/2019/15Yr		KE5000009430	28-Jan-19	09-Jan-34	3,580	79,096.85	Fixed	12.8570				85.6688	
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	3,685	81,644.75	Fixed	12.7340				84.8306	
FXD3/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	3,762	53,919.80	Fixed	12.3400				82.7618	
FXD1/2020/15Yr	(Re-opened)	KE6000007218	25-Feb-20	05-Feb-35	3,972	73,156.30	Fixed	12.7560				84.7225	
FXD1/2022/15Yr	(Re-opened)	KE7000009329	25-Apr-22	06-Apr-37	4,763	68,357.70	Fixed	13.9420				91.2399	
TWENTY YEAR BOND													
FXD1/2008/20Yr	(Re-opened)	KE1000001493	30-Jun-08	05-Jun-28	1,536	55,432.05	Fixed	13.7500				88.4420	
FXD1/2011/20Yr	(Re-opened)	KE2000002176	30-May-11	05-May-31	2,600	37,029.40	Fixed	10.0000				92.3177	
FXD1/2012/20Yr		KE4000003949	26-Nov-12	01-Nov-32	3,160	87,285.65	Fixed	12.0000				75.8572	
FXD1/2016/20Yr		KE5000006543	26-Sep-16	01-Sep-36	4,546	12,761.20	Fixed	14.0000				89.1749	
FXD1/2018/20Yr		KE5000008325	26-Mar-18	01-Mar-38	5,092	94,515.60	Fixed	13.2000				85.7681	
FXD2/2018/20Yr		KE5000008655	30-Jul-18	05-Jul-38	5,218	89,198.60	Fixed	13.2000				86.6024	
FXD1/2019/20Yr		KE5000009984	15-Apr-19	21-Mar-39	5,477	83,350.00	Fixed	12.8730				83.2571	
FXD1/2021/20Yr		KE7000005210	16-Aug-21	22-Jul-41	6,331	75,984.00	Fixed	13.4440				85.8509	
TWENTY FIVE YEAR BOND													
FXD1/2010/25Yr	(Re-opened)	KE4000003089	28-Jun-10	28-May-35	4,084	20,192.50	Fixed	11.2500				72.4741	
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	7,003	94,326.70	Fixed	13.4000				84.4733	
FXD1/2021/25Yr	(Re-opened)	KE7000003652	10-May-21	09-Apr-46	8,053	90,490.00	Fixed	13.9240				87.0576	
FXD1/2022/25Yr	(Re-opened)	KE8000005093	24-Oct-22	23-Sep-47	8,585	20,773.50	Fixed	14.1880	15.7000	96.4895	90.6038	88.6628	100,000,000
THIRTY YEAR BOND													
SDB 1/2011/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	6,149	28,144.70	Fixed	12.0000				90.8334	
INFRASTRUCTURE BONDS													
IFB1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	542	16,060.21	Fixed	11.0000				96.8886	
IFB1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	934	16,631.48	Fixed	11.0000				95.6695	
IFB1/2015/9Yr		KE5000004100	14-Dec-15	02-Dec-24	255	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	16.2178	88.1300	88.0091	95.2659	85,000,000
IFB1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	1,637	33,486.55	Fixed	11.0000	16.0000	88.5925	88.4716	95.2659	85,000,000
IFB1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	1,637	33,486.55	Fixed	11.0000	15.5000	89.6661	89.5453	95.2659	85,000,000
IFB1/2016/9Yr		KE5000004654	23-May-16	12-May-25	416	19,925.79	Fixed	12.5000	16.1436	100.7451	96.2808	95.3354	66,550,000
IFB1/2016/9Yr		KE5000004654	23-May-16	12-May-25	416	19,925.79	Fixed	12.5000	15.5000	101.3806	96.9163	95.3354	66,550,000
IFB1/2016/15Yr		KE5000006659	24-Oct-16	06-Oct-31	2,754	30,004.70	Fixed	12.0000				91.3035	
IFB1/2017/7Yr		KE5000007988	27-Nov-17	18-Nov-24	241	21,262.25	Fixed	12.5000				97.3384	
IFB1/2017/12Yr		KE5000006980	27-Feb-17	12-Feb-29	1,788	11,402.85	Fixed	12.5000				99.6804	
IFB1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	3,216	41,184.80	Fixed	12.5000				81.3225	
IFB1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	5,330	36,787.30	Fixed	11.9500				89.0313	
IFB1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	4,217	71,028.55	Fixed	11.7500				74.9698	
IFB1/2019/25Yr		KE5000009760	25-Mar-19	22-Feb-44	7,276	16,828.65	Fixed	12.2000				89.1910	
IFB1/2020/6Yr		KE6000008653	03-Jun-20	25-May-26	794	10,252.00	Fixed	10.2000				90.0220	
IFB1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	1,837	118,460.40	Fixed	10.8500				92.5259	
IFB1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	2,698	80,249.60	Fixed	10.9000				89.8759	
IFB1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	4,672	80,958.35	Fixed	12.2570				77.4314	
IFB1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	5,477	81,785.60	Fixed	12.6670				91.1408	
IFB1/2021/21Yr		KE7000005327	13-Sep-21	18-Aug-42	6,723	106,742.20	Fixed	12.7370				89.6797	
IFB1/2022/18Yr		KE8000002322	13-Jun-22	21-May-40	5,904	79,827.50	Fixed	13.7420				96.4404	
IFB1/2022/19Yr		KE7000007877	21-Feb-22	28-Jan-41	6,156	98,377.55	Fixed	12.9650				94.2177	
IFB1/2022/14Yr		KE8000005218	14-Nov-22	27-Oct-36	4,602	94,258.60	Fixed	13.9380				96.2059	
IFB1/2022/6Yr		KE8000005325	05-Dec-22	27-Nov-28	1,711	59,424.35	Fixed	13.2150	15.0172	99.6274	95.6702	99.8630	50,000,000
IFB1/2023/17Yr	(Re-opened)	KE8000005549	13-Mar-23	20-Feb-40	5,813	68,196.50	Fixed	14.3990				93.8496	
IFB1/2023/7Yr		KE8000005879	19-Jun-23	10-Jun-30	2,271	213,251.60	Fixed	15.8370				97.7976	
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	2,236	112,732.95	Fixed	17.9327	17.5300	107.5155	101.1110	103.0147	55,000,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	2,236	112,732.95	Fixed	17.9327	16.8000	109.7250	103.3205	103.0147	200,000,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	3,062	240,957.57	Fixed	18.4607	17.0244	106.9910	105.3681	107.4655	188,750,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	3,062	240,957.57	Fixed	18.4607	16.8500	107.6805	106.0576	107.4655	110,000,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	3,062	240,957.57	Fixed	18.4607	16.8000	107.8795	106.2566	107.4655	57,000,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	3,062	240,957.57	Fixed	18.4607	16.6500	108.4797	106.8568	107.4655	294,000,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	3,062	240,957.57	Fixed	18.4607	15.9800	111.2249	109.6020	107.4655	89,700,000
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION													
FXD1/2023/3Yr		KE8000005762	15-May-23	11-May-26	780	76,537.95	Fixed	14.2280	19.0000	96.9221	91.8407	92.8292	550,000
FXD1/2024/3Yr	(Re-opened)	KE8000006323	15-Jan-24	11-Jan-27	1,025	65,680.69	Fixed	18.3854	16.7500	106.8549	103.4699	101.0450	8,600,000
FXD3/2019/5Yr		KE6000005766	16-Dec-19	09-Dec-24	262	44,830.50	Fixed	11.4920	19.6000	97.9450	94.7247	95.9019	20,000,000
FXD1/2022/10Yr		KE7000009436	16-May-22	03-May-32	2,964	60,705.30	Fixed	13.4900	17.1000	89.1995	84.3816	84.7526	16,000,000
FXD1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	353	27,693.90	Fixed	10.2500	19.2400	92.6718	92.3620	93.2555	5,000,000
FXD2/2018/15Yr	(Re-opened)	KE5000008879	22-Oct-18	03-Oct-33	3,482	33,411.70	Fixed	12.7500	15.5000	92.0189	86.4846	85.4125	20,000,000
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	3,685	81,644.75	Fixed	12.7340	17.2000	83.6642	78.8715	84.8306	40,500,000
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	3,685	81,644.75	Fixed	12.7340	15.8000	89.5045	84.7118	84.8306	1,000,000
FXD1/2018/20Yr		KE5000008325	26-Mar-18	01-Mar-38	5,092	94,515.60	Fixed	13.2000	15.7000	86.1384	85.9933	85.7681	8,500,000
FXD2/2018/20Yr		KE5000008655	30-Jul-18	05-Jul-38	5,218	89,198.60	Fixed	13.2000	17.7300	78.8019	76.6261	86.6024	40,000,000
FXD2/2018/20Yr		KE5000008655	30-Jul-18	05-Jul-38	5,218	89,198.60	Fixed	13.2000	15.7000	88.0216	85.8458	86.6024	1,000,000
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	7,003	94,326.70	Fixed	13.4000	17.0000	83.1700	79.6727	84.4733	8,500,000
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	7,003	94,326.70	Fixed	13.4000	15.8000	89.0584	85.5611	84.4733	8,550,000
FXD1/2021/25Yr	(Re-opened)	KE7000003652	10-May-21	09-Apr-46	8,053	90,490.00	Fixed	13.9240	16.0000	92.6462	87.4056	87.0576	4,000,000
IFB1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	542	16,060.21	Fixed	11.0000	16.9600	92.5517	92.4308	96.8886	9,500,000
IFB1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	934	16,631.48	Fixed	11.0000	17.0400	92.6016	87.8269	95.6695	4,000,000
IFB1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	934	16,631.48	Fixed	11.0000	14.5900	97.2904	92.5157	95.6695	2,400,000
IFB1/2015/9Yr		KE5000004100	14-Dec-15	02-Dec-24	255	8,506.50	Fixed	11.0000	17.1600	99.3291	96.0351	96.8417	3,300,000
IFB1/2016/9Yr		KE5000004654	23-May-16	12-May-25	416	19,925.79	Fixed	12.5000	14.7500	102.2488	97.6815	95.3354	2,000,000
IFB1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	3,216	41,184.80	Fixed	12.5000	19.0000	78.7384	76.6780	81.3225	100,000
IFB1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	5,330	36,787.30	Fixed	11.9500	14.2000	94.1577	89.8898	89.0313	18,000,000
IFB1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	1,837	118,460.40	Fixed	10.8500	15.1000	95.5900	90.6717	92.5259	300,000
IFB1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	2,698	80,249.60	Fixed	10.9000	17.6400	80.8805	79.9223	89.8759	15,800,000
IFB1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	5,477	81,785.60	Fixed	12.6670	17.2870	85.0000	79.2581	91.1408	500,000
IFB1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	5,477	81,785.60	Fixed	12.6670	14.6220	96.0000	90.2581	91.1408	500,000
IFB1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	5,477	81,785.60	Fixed	12.6670	14.2000	97.9675	92.2256	91.1408	21,900,000
IFB1/2021/21Yr		KE7000005327	13-Sep-21	18-Aug-42	6,723	106,742.20	Fixed	12.7370	16.1848	83.0000	82.6151	89.6797	2,700,000
IFB1/2021/21Yr		KE7000005327	13-Sep-21	18-Aug-42	6,723	106,742.20	Fixed	12.7370	13.6915	95.0000	94.6151	89.6797	2,700,000
IFB1/2022/18Yr		KE8000002322	13-Jun-22	21-May-40	5,904	79,827.50	Fixed	13.7420	18.5108	82.3306	78.4798	96.4404	1,000,000
IFB1/2022/18Yr		KE8000002322	13-Jun-22	21-May-40	5,904	79,827.50	Fixed	13.7420	18.3306	83.0000	79.1492	96.4404	250,000
IFB1/2022/18Yr		KE8000002322	13-Jun-22	21-May-40	5,904	79,827.50	Fixed	13.7420	16.5852	90.0000	86.1492	96.4404	2,000,000
IFB1/2022/18Yr		KE8000002322	13-Jun-22	21-May-40	5,904	79,827.50	Fixed	13.7420	14.5362	99.6000	95.7492	96.4404	250,000
IFB1/2022/18Yr		KE8000002322	13-Jun-22	21-May-40	5,904	79,827.50	Fixed	13.7420	14.4581	100.0000	96.1492	96.4404	5,000,000
IFB1/2022/18Yr		KE8000002322	13-Jun-22	21-May-40	5,904	79,827.50	Fixed	13.7420	14.2000	101.3405	97.4897	96.4404	25,000,000
IFB1/2022/19Yr		KE7000007877	21-Feb-22	28-Jan-41	6,156	98,377.55	Fixed	12.9650	19.0000	73.8493	72.7095	94.2177	100,000
IFB1/2022/19Yr		KE7000007877	21-Feb-22	28-Jan-41	6,156	98,377.55	Fixed	12.9650	17.8600	77.9916	76.8518	94.2177	1,100,000
IFB1/2022/19Yr		KE7000007877	21-Feb-22	28-Jan-41	6,156	98,377.55	Fixed	12.9650	17.5000	79.3815	78.2417	94.2177	300,000
IFB1/2022/19Yr		KE7000007877	21-Feb-22	28-Jan-41	6,156	98,377.55	Fixed	12.9650	16.9000	81.7920	80.6522	94.2177	200,000
IFB1/2022/19Yr		KE7000007877	21-Feb-22	28-Jan-41	6,156	98,377.55	Fixed	12.9650	16.1457	85.0000	83.8602	94.2177	400,000
IFB1/2022/19Yr		KE7000007877	21-Feb-22	28-Jan-41	6,156	98,377.55	Fixed	12.9650	14.0676	95.0000	93.8602	94.2177	400,000
IFB1/2022/14Yr		KE8000005218	14-Nov-22	27-Oct-36	4,602	94,258.60	Fixed	13.9380	17.8600	87.7439	82.7660	96.2059	2,400,000
IFB1/2022/14Yr		KE8000005218	14-Nov-22	27-Oct-36	4,602	94,258.60	Fixed	13.9380	16.9000	91.6253	86.5326	96.2059	20,000,000
IFB1/2023/17Yr	(Re-opened)	KE8000005549	13-Mar-23	20-Feb-40	5,813	68,196.50	Fixed	14.3990	15.5000	94.5750	94.1399	93.8496	1,100,000
IFB1/2023/17Yr	(Re-opened)	KE8000005549	13-Mar-23	20-Feb-40	5,813	68,196.50	Fixed	14.3990	14.8421	98.0000	97.5649	93.8496	400,000
IFB1/2023/17Yr	(Re-opened)	KE8000005549	13-Mar-23	20-Feb-40	5,813	68,196.50	Fixed	14.3990	14.8000	98.2262	97.7911	93.8496	15,000,000
IFB1/2023/17Yr	(Re-opened)	KE8000005549	13-Mar-23	20-Feb-40	5,813	68,196.50	Fixed	14.3990	13.7743	104.0000	103.5649	93.8496	1,400,000
IFB1/2023/7Yr		KE8000005879	19-Jun-23	10-Jun-30	2,271	213,251.60	Fixed	15.8370	17.5800	98.7029	94.5696	97.7976	19,200,000
IFB1/2023/7Yr		KE8000005879	19-Jun-23	10-Jun-30	2,271	213,251.60	Fixed	15.8370	16.3200	102.5306	98.3973	97.7976	8,000,000
IFB1/2023/7Yr		KE8000005879	19-Jun-23	10-Jun-30	2,271	213,251.60	Fixed	15.8370	15.9000	103.8568	99.7235	97.7976	22,500,000
IFB1/2023/7Yr		KE8000005879	19-Jun-23	10-Jun-30	2,271	213,251.60	Fixed	15.8370	15.8551	104.0000	99.8667	97.7976	9,700,000
IFB1/2023/7Yr		KE8000005879	19-Jun-23	10-Jun-30	2,271	213,251.60	Fixed	15.8370	15.6992	104.5000	100.3667	97.7976	2,100,000
IFB1/2023/7Yr		KE8000005879	19-Jun-23	10-Jun-30	2,271	213,251.60	Fixed	15.8370	15.5444	105.0000	100.8667	97.7976	1,900,000
IFB1/2023/7Yr		KE8000005879	19-Jun-23	10-Jun-30	2,271	213,251.60	Fixed	15.8370	15.3907	105.5000	101.3667	97.7976	1,500,000
IFB1/2023/7Yr		KE8000005879	19-Jun-23	10-Jun-30	2,271	213,251.60	Fixed	15.8370	15.2990	105.8000	101.6667	97.7976	3,500,000
IFB1/2023/7Yr		KE8000005879	19-Jun-23	10-Jun-30	2,271	213,251.60	Fixed	15.8370	15.2077	106.1000	101.9667	97.7976	1,900,000
IFB1/2023/7Yr		KE8000005879	19-Jun-23	10-Jun-30	2,271	213,251.60	Fixed	15.8370	15.1774	106.2000	102.0667	97.7976	400,000
IFB1/2023/7Yr		KE8000005879	19-Jun-23	10-Jun-30	2,271	213,251.60	Fixed	15.8370	15.0866	106.5000	102.3667	97.7976	600,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	2,236	112,732.95	Fixed	17.9327	16.2000	111.5930	105.1885	103.0147	10,000,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	2,236	112,732.95	Fixed	17.9327	15.7800	112.9295	106.5250	103.0147	7,200,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	3,062	240,957.57	Fixed	18.4607	17.9500	103.4438	101.8209	107.4655	5,000,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	3,062	240,957.57	Fixed	18.4607	17.6140	104.7100	103.0871	107.4655	7,000,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	3,062	240,957.57	Fixed	18.4607	17.2198	106.2265	104.6036	107.4655	1,000,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	3,062	240,957.57	Fixed	18.4607	17.0000	107.0871	105.4642	107.4655	20,650,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	3,062	240,957.57	Fixed	18.4607	16.7900	107.9193	106.2964	107.4655	4,000,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	3,062	240,957.57	Fixed	18.4607	16.7500	108.0790	106.4561	107.4655	31,000,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	3,062	240,957.57	Fixed	18.4607	16.7000	108.2791	106.6562	107.4655	23,000,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	3,062	240,957.57	Fixed	18.4607	16.6500	108.6228	106.8477	107.4655	300,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	3,062	240,957.57	Fixed	18.4607	16.5117	109.0377	107.4148	107.4655	3,200,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	3,062	240,957.57	Fixed	18.4607	16.5117	109.0378	107.4149	107.4655	1,000,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	3,062	240,957.57	Fixed	18.4607	16.5000	109.0852	107.4623	107.4655	24,000,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	3,062	240,957.57	Fixed	18.4607	16.3963	109.5066	107.8837	107.4655	500,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	3,062	240,957.57	Fixed	18.4607	16.3734	109.6000	107.9771	107.4655	500,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	3,062	240,957.57	Fixed	18.4607	16.2115	110.2646	108.6417	107.4655	1,150,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	3,062	240,957.57	Fixed	18.4607	16.0339	111.0000	109.3771	107.4655	1,050,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	3,062	240,957.57	Fixed	18.4607	16.0113	111.0944	109.4715	107.4655	250,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	3,062	240,957.57	Fixed	18.4607	15.9400	111.3922	109.7693	107.4655	2,600,000
CORPORATE BONDS													
REAL PEOPLE MEDIUM TERM NOTE													
RPBD.BD.06/08/18-0046-13.65		KE5000002096	10-Aug-15	28-Feb-25	343	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	1,585	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	231	1,865.90	FIXED	12.2500				100.1794	
FAMILY BANK MEDIUM TERM NOTE													
FAMILY FXD		KE7000005095	25-Jun-21	18-Dec-26	1,001	3,999.00	FIXED	13.0000				100.0000	
FAMILY FLR		KE7000005103	25-Jun-21	18-Dec-26	1,001	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	951	11,000.00	FIXED	12.2500				100.1111	
KENYA MORTGAGE REFINANCE COMPANY MEDIUM TERM NOTE													
KMRC FXD		KE7000007760	04-Mar-22	23-Feb-29	1,799	1,400.00	FIXED	12.5000				-	

Turnover in Bonds	
Today	Previous
2,481,450,000	5,639,300,000

Total Deals	
Today	Previous
186	145

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**: valid to maturity **YTC**: Yield to next coupon reset date **CBK**: Central Bank of Korea **IFB**: Inflation-rate Bond S: Suspended

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