BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

November 19, 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													November 19, 2024
TWO YEAR BONDS													
FXD1/2023/2Yr	(Re-opened)	KE8000006109	21-Aug-23	18-Aug-25	272	94,724.39	Fixed	16.9723				100.0000	
THREE YEAR BONDS													
FXD1/2022/3Yr	(Re-opened)	KE7000009212	11-Apr-22	07-Apr-25	139	60,605.75	Fixed	11.7660				97.4134	
FXD1/2023/3Yr		KE8000005762	15-May-23	11-May-26	538	76,537.95	Fixed	14.2280				97.6804	
FXD1/2024/3Yr	(Re-opened)	KE8000006323	15-Jan-24	11-Jan-27	783	92,085.62	Fixed	18.3854				102.8325	
FIVE YEAR BONDS													
FXD3/2019/5Yr		KE6000005766	16-Dec-19	09-Dec-24	20	44,830.50	Fixed	11.4920				99.3297	
FXD1/2020/5Yr	(Re-opened)	KE6000008547	11-May-20	05-May-25	167	104,518.70	Fixed	11.6670				98.9193	
FXD1/2021/5Yr	(Re-opened)	KE7000006655	15-Nov-21	09-Nov-26	720	66,075.85	Fixed	11.2770				89.8953	
FXD1/2023/5Yr	(Re-opened)	KE8000005986	17-Jul-23	10-Jul-28	1,329	141,683.98	Fixed	16.8440				101.1913	
TEN YEAR BONDS													
FXD1/2016/10Yr	(Re-opened)	KE5000006329	29-Aug-16	17-Aug-26	636	102,521.86	Fixed	15.0390	14.1250	105.1098	101.3087	100.3697	50,000,000
FXD1/2016/10Yr	(Re-opened)	KE5000006329	29-Aug-16	17-Aug-26	636	102,521.86	Fixed	15.0390	14.1000	105.1479	101.3468	100.3697	50,000,000
FXD1/2016/10Yr	(Re-opened)	KE5000006329	29-Aug-16	17-Aug-26	636	102,521.86	Fixed	15.0390	14.0000	105.3001	101.4990	100.3697	100,000,000
FXD1/2017/10Yr		KE5000007327	31-Jul-17	19-Jul-27	972	65,974.90	Fixed	12.9660				93.2700	
FXD1/2018/10Yr		KE5000008762	27-Aug-18	14-Aug-28	1,364	40,584.60	Fixed	12.6860				88.1340	
FXD2/2018/10Yr	(Re-opened)	KE5000009216	17-Dec-18	04-Dec-28	1,476	63,820.20	Fixed	12.5020				89.1708	
FXD1/2019/10Yr		KE5000009653	25-Feb-19	12-Feb-29	1,546	67,524.85	Fixed	12.4380				83.3287	
FXD2/2019/10Yr		KE5000009877	15-Apr-19	02-Apr-29	1,595	60,725.30	Fixed	12.3000				90.9837	
FXD3/2019/10Yr		KE6000004876	19-Aug-19	06-Aug-29	1,721	68,743.45	Fixed	11.5170				78.9808	
FXD4/2019/10Yr		KE6000005659	25-Nov-19	12-Nov-29	1,819	89,972.85	Fixed	12.2800				82.3259	
FXD1/2022/10Yr		KE7000009436	16-May-22	03-May-32	2,722	63,956.30	Fixed	13.4900	15.7200	90.6751	90.3786	90.2552	100,000,000
FXD1/2022/10Yr		KE7000009436	16-May-22	03-May-32	2,722	63,956.30	Fixed	13.4900	14.6000	95.3343	95.0378	90.2552	100,000,000
FXD1/2023/10Yr		KE8000005432	13-Feb-23	31-Jan-33	2,995	38,673.10	Fixed	14.1510	15.6000	97.1931	93.3443	92.6908	100,000,000
FXD1/2023/10Yr		KE8000005432	13-Feb-23	31-Jan-33	2,995	38,673.10	Fixed	14.1510	15.2000	98.9505	95.1017	92.6908	350,000,000
FXD1/2023/10Yr		KE8000005432	13-Feb-23	31-Jan-33	2,995	38,673.10	Fixed	14.1510	15.1500	99.1735	95.3247	92.6908	200,000,000
FXD1/2024/10Yr	(Re-opened)	KE8000006547	25-Mar-24	13-Mar-34	3,401	76,623.04	Fixed	16.0000	15.9890	102.4921	99.9866	102.3861	250,000,000
FIFTEEN YEAR BONDS													
FXD1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	111	27,693.90	Fixed	10.2500				99.0994	
FXD2/2010/15Yr	(Re-opened)	KE2000001558	25-Apr-11	08-Dec-25	384	25,199.80	Fixed	9.0000				94.7108	
FXD1/2012/15Yr		KE4000003675	24-Sep-12	06-Sep-27	1,021	90,939.90	Fixed	11.0000				90.2710	
FXD1/2013/15Yr	(Re-opened)	KE4000003790	25-Feb-13	07-Feb-28	1,175	82,473.25	Fixed	11.2500				85.4722	
FXD2/2013/15Yr	(Re-opened)	KE4000003808	29-Apr-13	10-Apr-28	1,238	70,859.75	Fixed	12.0000				87.2222	
FXD1/2018/15Yr		KE5000008432	28-May-18	09-May-33	3,093	76,351.65	Fixed	12.6500				82.5785	
FXD2/2018/15Yr	(Re-opened)	KE5000008879	22-Oct-18	03-Oct-33	3,240	33,411.70	Fixed	12.7500				85.4125	
FXD1/2019/15Yr		KE5000009430	28-Jan-19	09-Jan-34	3,338	79,096.85	Fixed	12.8570				96.0925	
FXD2/2019/15Yr		KE6000001104	13-May-19	24-Apr-34	3,443	81,644.75	Fixed	12.7340				84.8306	
FXD3/2019/15Yr		KE6000001328	29-Jul-19	10-Jul-34	3,520	53,919.80	Fixed	12.3400				98.1151	
FXD1/2020/15Yr	(Re-opened)	KE6000007218	25-Feb-20	05-Feb-35	3,730	73,156.30	Fixed	12.7560				79.5812	
FXD1/2022/15Yr	(Re-opened)	KE7000009329	25-Apr-22	06-Apr-37	4,521	83,754.74	Fixed	13.9420	16.1000	89.6299	88.5191	89.1258	105,000,000
FXD1/2022/15Yr	(Re-opened)	KE7000009329	25-Apr-22	06-Apr-37	4,521	83,754.74	Fixed	13.9420	16.0000	90.1140	89.0032	89.1258	100,000,000
FXD1/2022/15Yr	(Re-opened)	KE7000009329	25-Apr-22	06-Apr-37	4,521	83,754.74	Fixed	13.9420	15.7300	91.4422	90.3314	89.1258	200,000,000
FXD1/2022/15Yr	(Re-opened)	KE7000009329	25-Apr-22	06-Apr-37	4,521	83,754.74	Fixed	13.9420	15.0000	95.1939	94.0831	89.1258	90,000,000
TWENTY YEAR BOND													
FXD1/2008/20Yr	(Re-opened)	KE1000001493	30-Jun-08	05-Jun-28	1,294	58,446.13	Fixed	13.7500				89.0691	
FXD1/2011/20Yr	(Re-opened)	KE2000002176	30-May-11	05-May-31	2,358	37,029.40	Fixed	10.0000				70.3557	
FXD1/2012/20Yr		KE4000003949	26-Nov-12	01-Nov-32	3,160	87,285.65	Fixed	12.0000				79.8755	
FXD1/2016/20Yr		KE5000006543	26-Sep-16	01-Sep-36	4,304	20,472.32	Fixed	14.0000				91.9220	
FXD1/2018/20Yr		KE5000008325	26-Mar-18	01-Mar-38	4,850	94,515.60	Fixed	13.2000				88.5581	
FXD2/2018/20Yr		KE5000008655	30-Jul-18	05-Jul-38	4,976	89,198.60	Fixed	13.2000				86.4709	
FXD1/2019/20Yr		KE5000009984	15-Apr-19	21-Mar-39	5,235	83,350.00	Fixed	12.8730				84.9485	
FXD1/2021/20Yr		KE7000005210	16-Aug-21	22-Jul-41	6,089	75,984.00	Fixed	13.4440				85.1856	
TWENTY FIVE YEAR BOND													
FXD1/2010/25Yr	(Re-opened)	KE4000003089	28-Jun-10	28-May-35	3,842	20,192.50	Fixed	11.2500				72.4741	
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	6,761	94,326.70	Fixed	13.4000				86.0375	
FXD1/2021/25Yr	(Re-opened)	KE7000003652	10-May-21	09-Apr-46	7,811	90,490.00	Fixed	13.9240				91.3094	
FXD1/2022/25Yr	(Re-opened)	KE8000005093	24-Oct-22	23-Sep-47	8,343	20,773.50	Fixed	14.1880				88.0207	
THIRTY YEAR BOND													
SDB 1/2011/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	5,907	28,144.70	Fixed	12.0000				90.8334	
INFRASTRUCTURE BONDS													
IFB1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	300	16,060.21	Fixed	11.0000				94.9665	
IFB1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	692	16,631.48	Fixed	11.0000				97.3218	
IFB1/2015/9Yr		KE5000004100	14-Dec-15	02-Dec-24	13	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	174	19,925.79	Fixed	12.5000				97.7577	
IFB1/2016/15Yr		KE5000006659	24-Oct-16	06-Oct-31	2,512	30,004.70	Fixed	12.0000				95.7527	
IFB1/2017/12Yr		KE5000006980	27-Feb-17	12-Feb-29	1,546	11,402.85	Fixed	12.5000				99.6804	
IFB1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	2,974	41,184.80	Fixed	12.5000				95.6117	
IFB1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	5,088	36,787.30	Fixed	11.9500				91.5016	
IFB1/2019/16Yr		KE6000005543	28-Oct-19	08-Oct-35	3,975	71,028.55	Fixed	11.7500				89.6028	
IFB1/2019/25Yr		KE5000009760	25-Mar-19	22-Feb-44	7,034	16,828.65	Fixed	12.2000				89.3764	
IFB1/2020/6Yr		KE6000008653	03-Jun-20	25-May-26	552	10,252.00	Fixed	10.2000				88.6885	
IFB1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	1,595	118,460.40	Fixed	10.8500				90.4511	
IFB1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	2,456	80,249.60	Fixed	10.9000				90.2601	
IFB1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	4,430	80,958.35	Fixed	12.2570				90.5760	
IFB1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	5,235	81,785.60	Fixed	12.6670				86.7930	
IFB1/2021/21Yr		KE7000005327	13-Sep-21	18-Aug-42	6,481	106,742.20	Fixed	12.7370				95.0429	
IFB1/2022/18Yr		KE8000002322	13-Jun-22	21-May-40	5,662	79,827.50	Fixed	13.7420				96.5247	
IFB1/2022/19Yr		KE7000007877	21-Feb-22	28-Jan-41	5,914	98,377.55	Fixed	12.9650				105.7625	
IFB1/2022/14Yr		KE8000005218	14-Nov-22	27-Oct-36	4,360	94,258.60	Fixed	13.9380				101.1013	
IFB1/2022/6Yr		KE8000005325	05-Dec-22	27-Nov-28	1,469	59,424.35	Fixed	13.2150				95.6702	
IFB1/2023/17Yr	(Re-opened)	KE8000005549	13-Mar-23	20-Feb-40	5,571	114,751.65	Fixed	14.3990	14.6000	101.6649	98.8563	98.8566	200,000,000
IFB1/2023/17Yr	(Re-opened)	KE8000005549	13-Mar-23	20-Feb-40	5,571	114,751.65	Fixed	14.3990	14.4500	102.4723	99.6637	98.8566	150,000,000
IFB1/2023/17Yr	(Re-opened)	KE8000005549	13-Mar-23	20-Feb-40	5,571	114,751.65	Fixed	14.3990	14.4250	102.6079	99.7993	98.8566	450,000,000
IFB1/2023/17Yr	(Re-opened)	KE8000005549	13-Mar-23	20-Feb-40	5,571	114,751.65	Fixed	14.3990	14.4000	102.7438	99.9352	98.8566	600,000,000
IFB1/2023/7Yr		KE8000005879	19-Jun-23	10-Jun-30	2,029	213,251.60	Fixed	15.8370				107.9981	
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	1,994	186,900.55	Fixed	17.9327	14.3000	110.5393	110.1452	110.1526	314,200,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	1,994	186,900.55	Fixed	17.9327	14.2750	110.6143	110.2203	110.1526	300,000,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	1,994	186,900.55	Fixed	17.9327	14.2500	110.6895	110.2954	110.1526	1,000,000,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	1,994	186,900.55	Fixed	17.9327	14.1250	111.0661	110.6720	110.1526	300,000,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	1,994	186,900.55	Fixed	17.9327	14.1100	111.1114	110.7173	110.1526	50,000,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	1,994	186,900.55	Fixed	17.9327	14.1000	111.1416	110.7475	110.1526	60,000,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	1,994	186,900.55	Fixed	17.9327	14.0500	111.2930	110.8989	110.1526	100,000,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	1,994	186,900.55	Fixed	17.9327	13.8500	111.9013	111.5072	110.1526	80,000,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	2,820	240,957.57	Fixed	18.4607	14.4900	119.6377	114.9720	120.1726	50,150,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	2,820	240,957.57	Fixed	18.4607	14.3500	120.2311	115.5654	120.1726	51,500,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	2,820	240,957.57	Fixed	18.4607	14.3000	120.4441	115.7784	120.1726	93,000,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	2,820	240,957.57	Fixed	18.4607	14.3000	120.4441	115.7784	120.1726	303,000,000
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	538	76,537.95	Fixed	14.2280	15.0415	99.2585	98.9458	97.6804	10,000,000
FXD1/2024/3Yr	(Re-opened)	KE8000006323	15-Jan-24	11-Jan-27	783	92,085.62	Fixed	18.3854	16.9500	108.8361	102.4214	102.8325	1,000,000
FXD3/2019/10Yr		KE6000004876	19-Aug-19	06-Aug-29	1,721	68,743.45	Fixed	11.5170	15.4000	90.3680	87.2356	78.9808	26,000,000
FXD1/2020/15Yr	(Re-opened)	KE6000007218	25-Feb-20	05-Feb-35	3,730	73,156.30	Fixed	12.7560	15.9000	87.5124	84.2884	79.5812	12,000,000
FXD1/2022/15Yr	(Re-opened)	KE7000009329	25-Apr-22	06-Apr-37	4,521	83,754.74	Fixed	13.9420	15.9700	90.2600	89.1492	89.1258	48,000,000
FXD1/2022/15Yr	(Re-opened)	KE7000009329	25-Apr-22	06-Apr-37	4,521	83,754.74	Fixed	13.9420	15.9690	90.2649	89.1541	89.1258	47,000,000
FXD1/2022/15Yr	(Re-opened)	KE7000009329	25-Apr-22	06-Apr-37	4,521	83,754.74	Fixed	13.9420	15.9680	90.2698	89.1590	89.1258	5,000,000
FXD2/2013/15Yr	(Re-opened)	KE4000003808	29-Apr-13	10-Apr-28	1,238	70,859.75	Fixed	12.0000	15.7000	91.6788	90.4920	87.2222	900,000
FXD1/2008/20Yr	(Re-opened)	KE1000001493	30-Jun-08	05-Jun-28	1,294	58,446.13	Fixed	13.7500	16.1000	99.9143	93.7948	89.0691	3,300,000
FXD1/2008/20Yr	(Re-opened)	KE1000001493	30-Jun-08	05-Jun-28	1,294	58,446.13	Fixed	13.7500	15.7000	100.9310	94.8115	89.0691	3,300,000
FXD1/2012/20Yr		KE4000003949	26-Nov-12	01-Nov-32	3,160	87,285.65	Fixed	12.0000	16.4600	80.8289	80.5652	79.8755	1,000,000
FXD1/2012/20Yr		KE4000003949	26-Nov-12	01-Nov-32	3,160	87,285.65	Fixed	12.0000	15.6250	84.0402	83.7765	79.8755	18,600,000
FXD1/2012/20Yr		KE4000003949	26-Nov-12	01-Nov-32	3,160	87,285.65	Fixed	12.0000	15.6000	84.1391	83.8754	79.8755	18,600,000
FXD1/2019/20Yr		KE5000009984	15-Apr-19	21-Mar-39	5,235	83,350.00	Fixed	12.8730	15.9000	84.5475	83.0268	84.9485	4,100,000
IFB1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	692	16,631.48	Fixed	11.0000	12.4000	98.7536	97.6657	97.3218	10,200,000
IFB1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	692	16,631.48	Fixed	11.0000	12.2800	98.9489	97.8610	97.3218	1,000,000
IFB1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	692	16,631.48	Fixed	11.0000	12.0500	99.3247	98.2368	97.3218	1,100,000
IFB1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	1,637	33,486.55	Fixed	11.0000	14.8890	94.4768	92.5427	89.5453	50,000
IFB1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	5,088	36,787.30	Fixed	11.9500	15.2700	86.7109	86.4483	91.5016	300,000
IFB1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	5,088	36,787.30	Fixed	11.9500	13.0000	95.6238	95.3612	91.5016	2,000,000
IFB1/2020/6Yr		KE6000008653	03-Jun-20	25-May-26	552	10,252.00	Fixed	10.2000	13.5000	100.5333	95.5734	88.6885	8,000,000
IFB1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	2,456	80,249.60	Fixed	10.9000	17.1002	86.0430	83.2881	90.2601	5,500,000
IFB1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	2,456	80,249.60	Fixed	10.9000	15.3900	90.1522	87.3973	90.2601	300,000
IFB1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	2,456	80,249.60	Fixed	10.9000	14.4500	92.5581	89.8032	90.2601	37,500,000
IFB1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	2,456	80,249.60	Fixed	10.9000	14.2500	93.0843	90.3294	90.2601	12,900,000
IFB1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	2,456	80,249.60	Fixed	10.9000	13.5000	95.1040	92.3491	90.2601	37,500,000
IFB1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	4,430	80,958.35	Fixed	12.2570	16.2500	86.7272	82.6864	90.5760	600,000
IFB1/2021/21Yr		KE7000005327	13-Sep-21	18-Aug-42	6,481	106,742.20	Fixed	12.7370	15.2100	89.7657	87.2813	95.0429	600,000
IFB1/2022/6Yr		KE8000005325	05-Dec-22	27-Nov-28	1,469	59,424.35	Fixed	13.2150	15.5000	101.7691	95.5973	95.6702	400,000
IFB1/2022/6Yr		KE8000005325	05-Dec-22	27-Nov-28	1,469	59,424.35	Fixed	13.2150	13.0000	106.5523	100.4168	95.6702	1,000,000
IFB1/2022/6Yr		KE8000005325	05-Dec-22	27-Nov-28	1,469	59,424.35	Fixed	13.2150	12.3800	107.8123	101.6768	95.6702	3,000,000
IFB1/2022/14Yr		KE8000005218	14-Nov-22	27-Oct-36	4,360	94,258.60	Fixed	13.9380	15.2997	94.0000	93.6937	101.1013	600,000
IFB1/2022/14Yr		KE8000005218	14-Nov-22	27-Oct-36	4,360	94,258.60	Fixed	13.9380	15.0742	95.0000	94.6937	101.1013	500,000
IFB1/2022/14Yr		KE8000005218	14-Nov-22	27-Oct-36	4,360	94,258.60	Fixed	13.9380	15.0000	95.3329	95.0266	101.1013	2,900,000
IFB1/2022/14Yr		KE8000005218	14-Nov-22	27-Oct-36	4,360	94,258.60	Fixed	13.9380	14.4192	98.0000	97.6937	101.1013	100,000
IFB1/2022/14Yr		KE8000005218	14-Nov-22	27-Oct-36	4,360	94,258.60	Fixed	13.9380	13.5918	102.0000	101.6937	101.1013	1,000,000
IFB1/2022/18Yr		KE8000002322	13-Jun-22	21-May-40	5,662	79,827.50	Fixed	13.7420	15.0600	99.4862	93.3703	96.5247	100,000
IFB1/2022/18Yr		KE8000002322	13-Jun-22	21-May-40	5,662	79,827.50	Fixed	13.7420	15.0000	99.7716	93.6557	96.5247	500,000
IFB1/2022/18Yr		KE8000002322	13-Jun-22	21-May-40	5,662	79,827.50	Fixed	13.7420	13.6500	106.5825	100.4288	96.5247	200,000
IFB1/2022/19Yr		KE7000007877	21-Feb-22	28-Jan-41	5,914	98,377.55	Fixed	12.9650	15.2100	91.6900	88.4131	105.7625	2,000,000
IFB1/2023/7Yr		KE8000005879	19-Jun-23	10-Jun-30	2,029	213,251.60	Fixed	15.8370	15.2300	108.4657	101.7219	107.9981	2,000,000
IFB1/2023/7Yr		KE8000005879	19-Jun-23	10-Jun-30	2,029	213,251.60	Fixed	15.8370	13.9508	112.3292	105.5854	107.9981	100,000
IFB1/2023/17Yr	(Re-opened)	KE8000005549	13-Mar-23	20-Feb-40	5,571	114,751.65	Fixed	14.3990	15.9171	95.0000	92.1914	98.8566	300,000
IFB1/2023/17Yr	(Re-opened)	KE8000005549	13-Mar-23	20-Feb-40	5,571	114,751.65	Fixed	14.3990	14.8000	100.6044	97.7958	98.8566	1,500,000
IFB1/2023/17Yr	(Re-opened)	KE8000005549	13-Mar-23	20-Feb-40	5,571	114,751.65	Fixed	14.3990	14.0000	104.9580	102.1494	98.8566	300,000
IFB1/2023/17Yr	(Re-opened)	KE8000005549	13-Mar-23	20-Feb-40	5,571	114,751.65	Fixed	14.3990	13.8500	105.8083	102.9997	98.8566	100,000
IFB1/2023/17Yr	(Re-opened)	KE8000005549	13-Mar-23	20-Feb-40	5,571	114,751.65	Fixed	14.3990	13.8165	106.0000	103.1914	98.8566	300,000
IFB1/2023/17Yr	(Re-opened)	KE8000005549	13-Mar-23	20-Feb-40	5,571	114,751.65	Fixed	14.3990	13.8100	106.0369	103.2283	98.8566	400,000
IFB1/2023/17Yr	(Re-opened)	KE8000005549	13-Mar-23	20-Feb-40	5,571	114,751.65	Fixed	14.3990	13.7900	106.1515	103.3429	98.8566	300,000
IFB1/2023/17Yr	(Re-opened)	KE8000005549	13-Mar-23	20-Feb-40	5,571	114,751.65	Fixed	14.3990	13.7800	106.2089	103.4003	98.8566	1,000,000
IFB1/2023/17Yr	(Re-opened)	KE8000005549	13-Mar-23	20-Feb-40	5,571	114,751.65	Fixed	14.3990	13.7700	106.2663	103.4577	98.8566	8,900,000
IFB1/2023/17Yr	(Re-opened)	KE8000005549	13-Mar-23	20-Feb-40	5,571	114,751.65	Fixed	14.3990	13.4868	107.9135	105.1049	98.8566	200,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	1,994	186,900.55	Fixed	17.9327	17.0171	102.8064	102.4123	110.1526	350,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	1,994	186,900.55	Fixed	17.9327	15.8066	106.1507	105.7566	110.1526	700,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	1,994	186,900.55	Fixed	17.9327	15.7086	106.4285	106.0344	110.1526	1,500,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	1,994	186,900.55	Fixed	17.9327	14.5500	109.7930	109.3989	110.1526	20,000,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	1,994	186,900.55	Fixed	17.9327	14.2806	110.5975	110.2034	110.1526	500,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	1,994	186,900.55	Fixed	17.9327	14.2000	110.8399	110.4458	110.1526	13,300,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	1,994	186,900.55	Fixed	17.9327	14.0000	111.4446	111.0505	110.1526	19,100,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	1,994	186,900.55	Fixed	17.9327	13.5500	112.8228	112.4287	110.1526	6,300,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	1,994	186,900.55	Fixed	17.9327	13.5000	112.9775	112.5834	110.1526	1,000,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	1,994	186,900.55	Fixed	17.9327	13.5000	112.9775	112.5834	110.1526	10,000,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	1,994	186,900.55	Fixed	17.9327	13.4000	113.2877	112.8936	110.1526	100,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	1,994	186,900.55	Fixed	17.9327	13.3729	113.3719	112.9778	110.1526	26,350,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	1,994	186,900.55	Fixed	17.9327	13.3400	113.4745	113.0804	110.1526	200,000
IFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	1,994	186,900.55	Fixed	17.9327	13.1719	114.0000	113.6059	110.1526	12,300,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	2,820	240,957.57	Fixed	18.4607	15.3728	116.0000	111.3343	120.1726	1,000,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	2,820	240,957.57	Fixed	18.4607	15.0800	117.1871	112.5214	120.1726	20,450,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	2,820	240,957.57	Fixed	18.4607	14.4044	120.0000	115.3343	120.1726	1,000,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	2,820	240,957.57	Fixed	18.4607	14.3500	120.2311	115.5654	120.1726	2,900,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	2,820	240,957.57	Fixed	18.4607	14.2500	120.6577	115.9920	120.1726	1,000,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	2,820	240,957.57	Fixed	18.4607	14.2500	120.6577	115.9920	120.1726	2,000,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	2,820	240,957.57	Fixed	18.4607	14.2000	120.8720	116.2062	120.1726	6,000,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	2,820	240,957.57	Fixed	18.4607	14.2000	120.8720	116.2063	120.1726	8,000,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	2,820	240,957.57	Fixed	18.4607	13.7000	123.0472	118.3815	120.1726	2,000,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	2,820	240,957.57	Fixed	18.4607	13.6200	123.4009	118.7352	120.1726	12,950,000
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	2,820	240,957.57	Fixed	18.4607	16.0000	80.2629	76.9992	120.1726	1,000,000
CORPORATE BONDS													
REAL PEOPLE MEDIUM TERM NOTE													
RPBD.BD.03/08/20-0047-13.65		KE5000003102	10-Aug-15	24-Jul-28	1,343	390.93	VARIABLE	T.B (91) + 1.00%				101.5187	
FAMILY BANK MEDIUM TERM NOTE													
FAMILY FXD		KE7000005095	25-Jun-21	18-Dec-26	759	3,999.00	FIXED	13.0000				100.0000	
FAMILY FLR		KE7000005103	25-Jun-21	18-Dec-26	759	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	709	11,000.00	FIXED	12.2500				100.1111	
KENYA MORTGAGE REFINANCE COMPANY MEDIUM TERM NOTE													
KMRC FXD		KE7000007760	04-Mar-22	23-Feb-29	1,557	1,400.00	FIXED	12.5000				-	

Turnover in Bonds	
Today	Previous
6,410,900,000.00	1,960,850,000.00

Total Deals	
Today	Previous
146	115

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.