

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

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												
THREE YEAR BONDS												
FXD1/2024/3Yr	(Re-opened)	KE8000006323	15-Jan-24	11-Jan-27	168	91,555.15	Fixed		18.3854		104.9517	
FIVE YEAR BONDS												
FXD1/2021/5Yr	(Re-opened)	KE7000006855	15-Nov-21	09-Nov-26	105	39,760.78	Fixed		11.2770		101.5863	
FXD1/2023/5Yr	(Re-opened)	KE8000005986	17-Jul-23	10-Jul-28	714	144,534.30	Fixed		16.8440		112.2136	
TEN YEAR BONDS												
FXD1/2018/10Yr	(Re-opened)	KE5000006329	29-Aug-16	17-Aug-26	21	78,011.75	Fixed		15.0390		100.3929	
FXD1/2017/10Yr		KE5000007327	31-Jul-17	19-Jul-27	357	65,974.80	Fixed		12.9660		103.6714	
FXD1/2018/10Yr		KE5000008762	27-Aug-18	14-Aug-28	749	40,584.60	Fixed		12.6860		103.6188	
FXD2/2018/10Yr	(Re-opened)	KE5000009216	17-Dec-18	04-Dec-28	861	63,820.20	Fixed	12.5000	105.7509	104.0679	104.0638	154,500,000
FXD1/2018/10Yr		KE5000009653	25-Feb-19	12-Feb-29	931	67,524.85	Fixed		12.4380		104.0184	
FXD3/2018/10Yr		KE5000009877	15-Apr-19	02-Apr-29	980	60,725.30	Fixed		12.3000		103.9835	
FXD3/2018/10Yr		KE6000004876	19-Aug-19	06-Aug-29	1,106	68,743.45	Fixed		11.5170	10.6500	102.1907	700,000,000
FXD4/2018/10Yr		KE6000005659	25-Nov-19	12-Nov-29	1,204	89,972.85	Fixed		12.2800	10.8500	106.2106	103.7383
FXD1/2022/10Yr		KE7000009436	16-May-22	03-May-32	2,107	131,931.19	Fixed		13.4900		103.5352	500,000,000
FXD1/2023/10Yr		KE8000005432	13-Feb-23	31-Jan-33	2,380	77,177.75	Fixed		14.1510		109.8352	
FXD1/2024/10Yr	(Re-opened)	KE8000006547	25-Mar-24	13-Mar-34	2,786	124,539.40	Fixed		16.0000		111.3203	
FIFTEEN YEAR BONDS												
FXD1/2012/15Yr		KE4000003675	24-Sept-12	06-Sept-27	406	90,939.90	Fixed		11.0000		101.8046	
FXD1/2013/15Yr	(Re-opened)	KE4000003790	25-Feb-13	07-Feb-28	560	82,473.25	Fixed		11.2500		102.1723	
FXD2/2013/15Yr	(Re-opened)	KE5000003808	29-Apr-13	10-Apr-28	623	70,859.75	Fixed		12.0000	105.5638	102.1023	101.4903
FXD1/2018/15Yr		KE5000008432	28-May-18	09-May-33	2,478	135,220.33	Fixed		12.6500		99.9559	163,500,000
FXD2/2018/15Yr	(Re-opened)	KE5000008879	22-Oct-18	03-Oct-33	2,625	33,411.70	Fixed		12.7500		107.7705	
FXD1/2018/15Yr		KE5000009430	28-Jan-19	09-Jan-34	2,723	79,086.85	Fixed		12.8570		114.6136	
FXD2/2018/15Yr		KE6000001104	13-May-19	24-Apr-34	2,828	81,644.75	Fixed		12.7340		103.6017	
FXD3/2018/15Yr		KE6000001328	29-Jul-19	10-Jul-34	2,905	161,891.16	Fixed		12.3400		101.1452	
FXD1/2020/15Yr	(Re-opened)	KE6000007218	25-Feb-20	05-Feb-35	3,115	231,122.69	Fixed		12.7560		101.6245	50,000,000
FXD1/2022/15Yr	(Re-opened)	KE7000009329	25-Apr-22	06-Apr-37	3,906	185,113.20	Fixed		13.9420		106.0525	
TWENTY YEAR BOND												
FXD1/2008/20Yr	(Re-opened)	KE1000001493	30-Jun-08	05-Jun-28	679	58,844.60	Fixed		13.7500		104.9224	
FXD1/2012/20Yr	(Re-opened)	KE2000002176	30-May-11	05-May-31	1,743	37,029.40	Fixed		11.0000		94.3320	
FXD1/2012/20Yr		KE4000003849	26-Nov-12	01-Nov-32	2,289	209,698.84	Fixed		12.0000		97.6095	
FXD1/2016/20Yr		KE5000006543	26-Sept-16	01-Sept-36	3,689	21,972.90	Fixed		14.0000		104.0737	
FXD1/2018/20Yr		KE5000008325	26-Mar-18	01-Mar-38	4,235	196,860.43	Fixed		13.2000		96.8055	
FXD2/2018/20Yr		KE5000008855	30-Jul-18	05-Jul-38	4,361	89,186.60	Fixed		13.2000		92.4798	
FXD1/2018/20Yr		KE5000009894	15-Apr-19	21-Mar-39	4,620	148,884.78	Fixed		12.8730		102.8602	
FXD1/2021/20Yr		KE7000005210	16-Aug-21	22-Jul-41	5,474	165,638.80	Fixed		13.4440	11.2669	105.0620	60,000,000
FXD1/2021/20Yr		KE7000005210	16-Aug-21	22-Jul-41	5,474	165,638.80	Fixed		13.4440	12.6000	111.8222	96.8303
TWENTY FIVE YEAR BOND												
FXD1/2010/25Yr	(Re-opened)	KE4000003089	29-Jun-10	28-May-35	3,227	20,192.50	Fixed		11.2500		91.5400	
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	6,146	245,068.37	Fixed		13.4000		96.7368	
FXD1/2021/25Yr	(Re-opened)	KE7000003852	10-May-21	09-Apr-46	7,196	227,069.51	Fixed		13.6240	14.3000	100.6956	630,000,000
FXD1/2021/25Yr	(Re-opened)	KE7000003852	10-May-21	09-Apr-46	7,196	227,069.51	Fixed		13.6240	14.2000	101.3393	103.0586
FXD1/2021/25Yr	(Re-opened)	KE7000003852	10-May-21	09-Apr-46	7,196	227,069.51	Fixed		13.6240	13.3000	104.2682	103.0586
FXD1/2022/25Yr	(Re-opened)	KE8000005093	24-Oct-22	23-Sept-47	7,728	216,157.30	Fixed		14.1880		105.3714	365,000,000
THIRTY YEAR BOND												
SDB 1/2011/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	5,376	57,449.31	Fixed		12.0000		95.3374	
INFRASTRUCTURE BONDS												
FXD1/2026/30Yr		KE8000006760	20-Apr-26	13-Mar-56	10,822	29,524.14	Fixed		12.5000		89.2352	
IFB1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	77	16,831.48	Fixed		11.0000		99.2719	
IFB1/2015/12Yr		KE4000001853	30-Mar-15	13-Mar-27	231	12,180.65	Fixed		11.0000		101.3971	
IFB1/2016/15Yr		KE5000006659	24-Oct-16	06-Oct-31	1,897	30,004.70	Fixed		12.0000		100.9499	
IFB1/2017/12Yr		KE5000006980	27-Feb-17	12-Feb-29	931	6,249.55	Fixed		12.5000		101.2420	
IFB1/2018/15Yr		KE5000008093	29-Jan-18	10-Jan-33	2,359	222,103.85	Fixed		12.5000		103.5535	
IFB1/2018/20Yr		KE5000009109	19-Nov-18	25-Oct-38	4,473	36,787.30	Fixed		11.9500		104.0698	
IFB1/2018/16Yr		KE6000005543	28-Oct-19	08-Oct-35	3,360	71,028.55	Fixed		11.7500		99.6278	
IFB1/2019/25Yr		KE5000009760	25-Mar-19	22-Feb-44	6,419	16,828.85	Fixed		12.2000		104.4068	
IFB1/2020/9Yr		KE6000008430	15-Apr-20	02-Apr-29	980	39,338.50	Fixed		10.8500		103.2908	
IFB1/2020/11Yr		KE6000009545	24-Aug-20	11-Aug-31	1,841	80,249.60	Fixed		10.8000		99.6897	
IFB1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	3,815	80,958.35	Fixed		12.2570		101.1101	
IFB1/2021/18Yr		KE7000003546	12-Apr-21	21-Mar-39	4,620	81,785.60	Fixed		12.6670		103.0821	
IFB1/2021/21Yr		KE7000005327	13-Sept-21	18-Aug-42	5,666	106,742.20	Fixed		12.7370		107.8059	
IFB1/2022/18Yr		KE8000002322	13-Jun-22	21-May-40	5,047	79,827.50	Fixed		13.7420		107.3574	
IFB1/2022/19Yr		KE7000007877	21-Feb-22	28-Jan-41	5,299	196,150.30	Fixed		12.8650		103.5180	
IFB1/2022/14Yr		KE8000005218	14-Nov-22	27-Oct-36	3,745	159,470.05	Fixed		13.9380		109.0259	
IFB1/2022/8Yr		KE8000005325	05-Dec-22	27-Nov-28	854	29,501.25	Fixed		13.2150		107.0539	
IFB1/2023/17Yr	(Re-opened)	KE8000005549	13-Mar-23	20-Feb-40	4,956	185,235.40	Fixed		14.3990		110.8886	
IFB1/2023/7Yr		KE8000005879	19-Jun-23	10-Jun-30	1,414	213,251.60	Fixed		15.8370		112.0039	
IFB1/2026/36Yr		KE8000006216	13-Nov-23	06-May-30	1,379	186,925.00	Fixed		17.9327		113.8422	
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	2,205	240,334.85	Fixed		18.4607	11.3500	130.8796	122,6030
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	2,205	240,334.85	Fixed		18.4607	11.3500	130.8796	122,6030
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	2,205	240,334.85	Fixed		18.4607	11.3250	130.9738	122,6030
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	2,205	240,334.85	Fixed		18.4607	11.2000	131.4470	122,6030
IFB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	2,205	240,334.85	Fixed		18.4607	11.0000	132.2102	122,6030
BONDS SELL/BUY BACK TRANSACTIONS												
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION												
FXD1/2008/20Yr	(Re-opened)	KE1000001493	30-Jun-08	05-Jun-28	679	58,844.60	Fixed		13.7500	13.8000	101.7262	99.8752
FXD1/2012/20Yr		KE4000003849	26-Nov-12	01-Nov-32	2,289	209,698.84	Fixed		12.0000	14.2000	93.5338	90.9953
FXD1/2012/20Yr		KE4000003849	26-Nov-12	01-Nov-32	2,289	209,698.84	Fixed		12.0000	12.8000	98.7771	96.2386
FXD1/2016/20Yr		KE5000006543	26-Sept-16	01-Sept-36	3,689	21,972.90	Fixed		14.0000	13.2704	109.0737	103.9583
FXD1/2018/20Yr	(Re-opened)	KE5000008325	26-Mar-18	01-Mar-38	4,235	196,860.43	Fixed		13.2000	15.0000	95.0600	90.1829
FXD1/2018/25Yr		KE5000008549	25-Jun-18	25-May-43	6,146	245,068.37	Fixed		13.4000	14.6600	93.6981	92.1519
FXD1/2020/15Yr	(Re-opened)	KE6000007218	25-Feb-20	05-Feb-35	3,115	231,122.69	Fixed		12.7560	12.2900	108.0479	102.4058
FXD1/2012/10Yr		KE7000005210	16-Aug-21	22-Jul-41	5,474	165,638.80	Fixed		13.4440	13.1000	108.4261	102.2122
FXD1/2021/25Yr	(Re-opened)	KE7000003852	10-May-21	09-Apr-46	7,196	227,069.51	Fixed		13.6240	13.9472	103.0000	99.7868
FXD1/2021/25Yr	(Re-opened)	KE7000003852	10-May-21	09-Apr-46	7,196	227,069.51	Fixed		13.6240	13.7985	104.0000	100.7868
FXD1/2021/25Yr	(Re-opened)	KE7000003852	10-May-21	09-Apr-46	7,196	227,069.51	Fixed		13.6240	13.7251	104.5000	101.2868
FXD1/2021/25Yr	(Re-opened)	KE7000003852	10-May-21	09-Apr-46	7,196	227,069.51	Fixed		13.6240	13.9240	104.8000	101.5968
FXD1/2021/25Yr	(Re-opened)	KE7000003852	10-May-21	09-Apr-46	7,196</							

JFB1/2022/14Yr		KE8000005218	14-Nov-22	27-Oct-36	3,745	159,470.05	Fixed		13.6380	11.0650	116.4261	113.4777	109.0259	20,800,000
JFB1/2022/19Yr		KE8000002322	13-Jun-22	21-May-40	5,047	79,827.50	Fixed		13.7420	14.1239	100.0000	96.1001	107.3574	500,000
JFB1/2022/19Yr		KE8000002322	13-Jun-22	21-May-40	5,047	79,827.50	Fixed		13.7420	13.9896	100.6267	96.7788	107.3574	500,000
JFB1/2022/19Yr		KE8000002322	13-Jun-22	21-May-40	5,047	79,827.50	Fixed		13.7420	11.3200	114.6238	112.7739	107.3574	500,000
JFB1/2022/19Yr		KE7000007877	21-Feb-22	28-Jan-41	5,299	199,150.30	Fixed		12.9650	12.2000	109.8026	104.0661	103.5180	1,500,000
JFB1/2022/19Yr		KE7000007877	21-Feb-22	28-Jan-41	5,299	199,150.30	Fixed		12.9650	12.1000	110.3568	104.6223	103.5180	850,000
JFB1/2022/19Yr		KE7000007877	21-Feb-22	28-Jan-41	5,299	199,150.30	Fixed		12.9650	12.0000	110.9157	105.1812	103.5180	900,000
JFB1/2022/19Yr		KE7000007877	21-Feb-22	28-Jan-41	5,299	199,150.30	Fixed		12.9650	11.9940	110.9496	105.2151	103.5180	100,000
JFB1/2022/19Yr		KE7000007877	21-Feb-22	28-Jan-41	5,299	199,150.30	Fixed		12.9650	11.8084	112.0000	106.2655	103.5180	3,200,000
JFB1/2022/19Yr		KE7000007877	21-Feb-22	28-Jan-41	5,299	199,150.30	Fixed		12.9650	11.7300	112.4467	106.7142	103.5180	200,000
JFB1/2022/19Yr		KE7000007877	21-Feb-22	28-Jan-41	5,299	199,150.30	Fixed		12.9650	11.6804	112.8453	107.1148	103.5180	6,000,000
JFB1/2022/19Yr		KE7000007877	21-Feb-22	28-Jan-41	5,299	199,150.30	Fixed		12.9650	11.5777	113.3292	107.5947	103.5180	500,000
JFB1/2022/19Yr		KE7000007877	21-Feb-22	28-Jan-41	5,299	199,150.30	Fixed		12.9650	11.4300	114.1939	108.4594	103.5180	25,100,000
JFB1/2022/19Yr		KE7000007877	21-Feb-22	28-Jan-41	5,299	199,150.30	Fixed		12.9650	11.4000	114.3710	108.6365	103.5180	7,400,000
JFB1/2023/7Yr		KE8000005879	19-Jun-23	10-Jun-30	1,414	213,251.60	Fixed		15.8370	10.3200	115.9856	114.1579	112.0039	500,000
JFB1/2023/17Yr	(Re-opened)	KE8000005549	13-Mar-23	20-Feb-40	4,956	185,235.40	Fixed		14.3990	14.0000	107.5366	101.9965	110.8868	1,000,000
JFB1/2023/17Yr	(Re-opened)	KE8000005549	13-Mar-23	20-Feb-40	4,956	185,235.40	Fixed		14.3990	12.4600	116.0628	110.5247	110.8868	100,000
JFB1/2023/17Yr	(Re-opened)	KE8000005549	13-Mar-23	20-Feb-40	4,956	185,235.40	Fixed		14.3990	12.4000	116.4170	110.8789	110.8868	300,000
JFB1/2023/17Yr	(Re-opened)	KE8000005549	13-Mar-23	20-Feb-40	4,956	185,235.40	Fixed		14.3990	11.7100	120.6163	115.0802	110.8868	700,000
JFB1/2023/17Yr	(Re-opened)	KE8000005549	13-Mar-23	20-Feb-40	4,956	185,235.40	Fixed		14.3990	11.4500	122.2647	116.7266	110.8868	7,000,000
JFB1/2023/17Yr	(Re-opened)	KE8000005549	13-Mar-23	20-Feb-40	4,956	185,235.40	Fixed		14.3990	11.3200	123.1013	117.5632	110.8868	6,300,000
JFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	1,379	186,925.00	Fixed		17.8327	14.2269	110.0000	106.2071	113.8422	300,000
JFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	1,379	186,925.00	Fixed		17.8327	13.9902	110.4265	106.6336	113.8422	350,000
JFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	1,379	186,925.00	Fixed		17.8327	12.4200	113.3326	109.5397	113.8422	350,000
JFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	1,379	186,925.00	Fixed		17.8327	11.5000	115.1007	111.3078	113.8422	300,000
JFB1/2023/6.5Yr		KE8000006216	13-Nov-23	06-May-30	1,379	186,925.00	Fixed		17.8327	9.9300	118.2354	114.4425	113.8422	800,000
JFB1/2023/6.5Yr		KE8000006430	19-Feb-24	09-Aug-32	2,205	240,334.85	Fixed		18.4607	12.2600	127.5236	119.3586	122.6030	150,000

CORPORATE BONDS

REAL PEOPLE MEDIUM TERM NOTE														
RPBD.BD 03/08/20-04/47-13.65		KE5000003102	10-Aug-15	24-Jul-28	728	390.93	VARIABLE	T.B (91) + 1.00%					101.5187	
FAMILY BANK MEDIUM TERM NOTE														
FAMILY FXD		KE7000005095	24-Jun-21	17-Dec-26	143	3,787.20	FIXED		13.0000				101.9140	
FAMILY FLR		KE7000005103	24-Jun-21	17-Dec-26	143	0.60	VARIABLE	182-Day T-Bill +250bps					-	
EAST AFRICAN BREWERIES DOMESTIC MEDIUM TERM NOTE														
EAB.DMT FXD		KE9900003436	18-Nov-25	18-Nov-30	1,575	16,748.79	FIXED		11.8000				100.1402	
KENYA MORTGAGE REFINANCE COMPANY MEDIUM TERM NOTE														
KMRG FXD		KE7000007760	04-Mar-22	23-Feb-29	942	742.13	FIXED		12.5000				-	
LINZE 003 IABS FXD MEDIUM TERM NOTE		KE8800007214	08-Jul-25	08-Jul-40	5,095	44,791.00	FIXED		15.0400				-	
SAFARICOM PLC MEDIUM TERM NOTE														
SCOM DMT FXD		KE9900003543	11-Dec-25	11-Dec-30	1,598	19,916.68	FIXED		10.4000				99.8387	
TAM BANK LIMITED FIXED RATE MEDIUM TERM NOTE														
TB.DMT FXD		KE9930006870	18-May-26	18-Nov-31	1,840	13,000.00	FIXED		12.2000					
KENYA MORTGAGE REFINANCE COMPANY SUSTAINABILITY MEDIUM TERM NOTE														
KMRG SH FXD		KE9930006763	21-May-26	11-May-34	2,845	3,000.00	FIXED		12.2000				-	

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.

Abbreviations:

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

Turnover in Bonds	
Today	Previous
5,213,200,000.00	11,746,350,000.00

Total Deals	
Today	Previous
157	204