

IFB1/2022/6Y	KE8000005325	05-Dec-22	27-Nov-28	1,350	59,424.35	Fixed	13,2150	14,5231	101,5399	97,6916	102,3171	400,000
IFB1/2022/8Y	KE8000005325	05-Dec-22	27-Nov-28	1,350	59,424.35	Fixed	13,2150	13,0680	104,0883	100,2430	102,3171	2,000,000
IFB1/2022/14Y	KE8000005218	14-Nov-22	27-Oct-36	4,241	159,514.35	Fixed	13,9380	14,4914	102,2327	97,3697	104,0597	12,900,000
IFB1/2022/14Y	KE8000005218	14-Nov-22	27-Oct-36	4,241	159,514.35	Fixed	13,9380	13,4000	107,4226	102,5596	104,0597	20,000,000
IFB1/2022/14Y	KE8000005218	14-Nov-22	27-Oct-36	4,241	159,514.35	Fixed	13,9380	13,0223	109,2783	104,4153	104,0597	1,400,000
IFB1/2022/14Y	KE8000005218	14-Nov-22	27-Oct-36	4,241	159,514.35	Fixed	13,9380	12,8660	110,1462	105,2832	104,0597	10,400,000
IFB1/2022/18Y	KE8000002322	13-Jun-22	21-May-40	5,543	79,827.50	Fixed	13,7420	13,2390	106,4065	102,6690	101,7517	4,300,000
IFB1/2022/18Y	KE8000002322	13-Jun-22	21-May-40	5,543	79,827.50	Fixed	13,7420	13,0067	107,6325	103,8950	101,7517	300,000
IFB1/2023/7Y	KE8000005879	19-Jun-23	10-Jun-30	47,644	213,251.60	Fixed	15,8370	14,8699	106,5794	102,5331	111,0291	13,600,000
IFB1/2023/7Y	KE8000005879	19-Jun-23	10-Jun-30	47,644	213,251.60	Fixed	15,8370	14,0000	109,0566	105,0538	111,0291	100,000
IFB1/2023/7Y	KE8000005879	19-Jun-23	10-Jun-30	47,644	213,251.60	Fixed	15,8370	13,1500	111,5651	107,5623	111,0291	1,200,000
IFB1/2023/7Y	KE8000005879	19-Jun-23	10-Jun-30	47,644	213,251.60	Fixed	15,8370	12,2000	114,4762	110,4734	111,0291	2,350,000
IFB1/2023/7Y	KE8000005879	19-Jun-23	10-Jun-30	47,644	213,251.60	Fixed	15,8370	11,6300	116,2796	112,2768	111,0291	1,000,000
IFB1/2023/17Y	(Re-opened) KE8000005549	13-Mar-23	20-Feb-40	5,452	186,018.92	Fixed	14,3990	14,1800	101,4926	101,1761	106,5900	5,500,000
IFB1/2023/17Y	(Re-opened) KE8000005549	13-Mar-23	20-Feb-40	5,452	186,018.92	Fixed	14,3990	14,0069	102,4464	102,1299	106,5900	50,000
IFB1/2023/17Y	(Re-opened) KE8000005549	13-Mar-23	20-Feb-40	5,452	186,018.92	Fixed	14,3990	13,6250	104,6005	104,2840	106,5900	9,200,000
IFB1/2023/17Y	(Re-opened) KE8000005549	13-Mar-23	20-Feb-40	5,452	186,018.92	Fixed	14,3990	13,5326	105,1323	104,8158	106,5900	350,000
IFB1/2023/17Y	(Re-opened) KE8000005549	13-Mar-23	20-Feb-40	5,452	186,018.92	Fixed	14,3990	13,5000	105,3211	105,0046	106,5900	20,000,000
IFB1/2023/17Y	(Re-opened) KE8000005549	13-Mar-23	20-Feb-40	5,452	186,018.92	Fixed	14,3990	13,4500	105,6116	105,2951	106,5900	6,000,000
IFB1/2023/17Y	(Re-opened) KE8000005549	13-Mar-23	20-Feb-40	5,452	186,018.92	Fixed	14,3990	13,1301	107,8000	107,1635	106,5900	5,000,000
IFB1/2023/17Y	(Re-opened) KE8000005549	13-Mar-23	20-Feb-40	5,452	186,018.92	Fixed	14,3990	13,0800	107,8000	107,4835	106,5900	1,000,000
IFB1/2023/17Y	(Re-opened) KE8000005549	13-Mar-23	20-Feb-40	5,452	186,018.92	Fixed	14,3990	13,0800	107,8003	107,4838	106,5900	6,000,000
IFB1/2023/17Y	(Re-opened) KE8000005549	13-Mar-23	20-Feb-40	5,452	186,018.92	Fixed	14,3990	13,0468	108,0000	107,6835	106,5900	100,000
IFB1/2023/17Y	(Re-opened) KE8000005549	13-Mar-23	20-Feb-40	5,452	186,018.92	Fixed	14,3990	12,9900	108,3434	108,0269	106,5900	46,300,000
IFB1/2023/17Y	(Re-opened) KE8000005549	13-Mar-23	20-Feb-40	5,452	186,018.92	Fixed	14,3990	12,9500	108,5862	108,2697	106,5900	6,000,000
IFB1/2023/17Y	(Re-opened) KE8000005549	13-Mar-23	20-Feb-40	5,452	186,018.92	Fixed	14,3990	12,8821	109,0000	108,6835	106,5900	3,100,000
IFB1/2023/17Y	(Re-opened) KE8000005549	13-Mar-23	20-Feb-40	5,452	186,018.92	Fixed	14,3990	12,3895	112,0979	111,7814	106,5900	1,000,000
IFB1/2023/8.5Y	KE8000006430	19-Feb-24	09-Aug-32	2,701	240,334.85	Fixed	18,4607	14,9000	114,2823	112,7916	119,6266	350,000
IFB1/2024/8.5Y	KE8000006430	19-Feb-24	09-Aug-32	2,701	240,334.85	Fixed	18,4607	13,5000	120,0153	118,5446	119,6266	750,000
IFB1/2024/8.5Y	KE8000006430	19-Feb-24	09-Aug-32	2,701	240,334.85	Fixed	18,4607	13,2000	121,3058	119,8351	119,6266	15,850,000
IFB1/2024/8.5Y	KE8000006430	19-Feb-24	09-Aug-32	2,701	240,334.85	Fixed	18,4607	13,1500	121,5230	120,0523	119,6266	3,850,000
IFB1/2024/8.5Y	KE8000006430	19-Feb-24	09-Aug-32	2,701	240,334.85	Fixed	18,4607	13,0500	121,9590	120,4883	119,6266	350,000
IFB1/2024/8.5Y	KE8000006430	19-Feb-24	09-Aug-32	2,701	240,334.85	Fixed	18,4607	12,3900	124,8977	123,4270	119,6266	11,200,000
IFB1/2024/8.5Y	KE8000006430	19-Feb-24	09-Aug-32	2,701	240,334.85	Fixed	18,4607	12,3000	125,3068	123,8361	119,6266	2,400,000

CORPORATE BONDS

REAL PEOPLE MEDIUM TERM NOTE												
RRP5 BD 13/08/20-01/17-13.65	KE500003102	10-Aug-15	24-Jul-28	1,224	390.93	VARIABLE	T.B (B1) + 1.00%				101,5187	
FAMILY BANK MEDIUM TERM NOTE												
FAMILY FXD	KE7000005095	25-Jun-21	18-Dec-26	640	3,787.20	FIXED		13,0000			99,8454	
FAMILY FLR	KE7000005103	25-Jun-21	18-Dec-26	640	0.60	VARIABLE	182-Day T-Bill +250bps				-	
EAST AFRICAN BREWERIES DOMESTIC MEDIUM TERM NOTE												
EABL DMT FXD	KE7000006549	29-Oct-21	29-Oct-26	590	11,000.00	FIXED		12,2500			99,8622	
KENYA MORTGAGE REFINANCE COMPANY MEDIUM TERM NOTE												
KMRC FXD	KE7000007760	04-Mar-22	23-Feb-29	1,438	1,400.00	FIXED		12,5000			-	

Turnover in Bonds	
Today	Previous
13,335,100,000.00	13,674,700,000.00

Total Deals	
Today	Previous
176	171

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.

Abb:

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.