



BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE													As at 30.09.2023
Issue No.	ISIN CODE	Issue Date	Maturity Date	Face Value (Millions)	Actual Face	Coupon (%)	Traded Yield (%)	Dirty Price (KES)	Clean Price (KES)	Forward Price (KES)	Forward Yield (%)	As at 30.09.2023	
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 10 MILLION													Kenya Govt
TWO YEAR BONDS													
FD10000001	KEN00000001	21-Aug-21	18-Aug-23	124	11,039.01	Fixed	16.8733				-		
THREE YEAR BONDS													
FD10000002	KEN00000002	17-Mar-21	17-Mar-24	881	80,499.88	Fixed	11.7966				80,479.8	11.7966	
FD10000003	KEN00000003	15-May-21	15-May-24	886	79,055.03	Fixed	14.2825				80,094	14.2825	
FIVE YEAR BONDS													
FD10000004	KEN00000004	20-Feb-21	18-Feb-24	176	80,359.83	Fixed	11.8406				100,000	11.8406	
FD10000005	KEN00000005	13-Mar-21	13-Mar-24	238	20,827.41	Fixed	13.8732				20,859	13.8732	
FD10000006	KEN00000006	10-Dec-21	10-Dec-24	472	49,400.03	Fixed	11.8403				47,000	11.8403	
FD10000007	KEN00000007	13-Mar-21	13-Mar-24	478	43,039.24	Fixed	11.8703				43,070	11.8703	
FD10000008	KEN00000008	18-Mar-21	18-Mar-24	1,172	89,459.78	Fixed	11.1773				89,403	11.1773	
FD10000009	KEN00000009	17-Mar-21	17-Mar-24	1,192	89,489.83	Fixed	11.8945				89,483	11.8945	
TEN YEAR BONDS													
FD10000010	KEN00000010	20-Mar-21	19-Mar-24	163	30,851.31	Fixed	12.3360				10,000	12.3360	
FD10000011	KEN00000011	20-Mar-21	19-Mar-24	1,088	80,277.39	Fixed	13.8395	17.8000	84,873.9	94,447.7	84,870	17.8000	
FD10000012	KEN00000012	20-Mar-21	19-Mar-24	1,088	80,277.39	Fixed	13.8395	17.8000	84,894	94,463.1	84,870	17.8000	
FD10000013	KEN00000013	20-Mar-21	19-Mar-24	1,088	80,277.39	Fixed	13.8395	17.8000	84,888	94,463.1	84,870	17.8000	
FD10000014	KEN00000014	27-Feb-21	26-Feb-24	1,426	100,426.74	Fixed	12.8985				100,207	12.8985	
FD10000015	KEN00000015	27-Feb-21	26-Feb-24	1,426	100,426.74	Fixed	12.8985				100,207	12.8985	
FD10000016	KEN00000016	27-Feb-21	26-Feb-24	1,426	100,426.74	Fixed	12.8985				100,207	12.8985	
FD10000017	KEN00000017	20-Mar-21	19-Mar-24	1,088	80,274.49	Fixed	12.9495				80,264	12.9495	
FD10000018	KEN00000018	20-Mar-21	19-Mar-24	1,088	80,274.49	Fixed	12.9495				80,264	12.9495	
FD10000019	KEN00000019	19-Mar-21	18-Mar-24	1,173	80,761.45	Fixed	11.1773				80,763	11.1773	
FD10000020	KEN00000020	20-Mar-21	19-Mar-24	1,173	80,761.45	Fixed	13.8400				80,763	13.8400	
FD10000021	KEN00000021	20-Mar-21	19-Mar-24	1,173	80,761.45	Fixed	13.8400				80,763	13.8400	
FD10000022	KEN00000022	15-Feb-21	15-Feb-24	1,842	12,285.01	Fixed	14.1015				80,812	14.1015	
FIFTEEN YEAR BONDS													
FD10000023	KEN00000023	20-Mar-21	17-Oct-24	408	37,054.45	Fixed	12.3360				80,777	12.3360	
FD10000024	KEN00000024	20-Mar-21	17-Oct-24	408	37,054.45	Fixed	12.3360				80,819	12.3360	
FD10000025	KEN00000025	20-Mar-21	17-Oct-24	408	37,054.45	Fixed	12.3360				81,180	12.3360	
FD10000026	KEN00000026	20-Mar-21	17-Oct-24	408	37,054.45	Fixed	12.3360				81,207	12.3360	
FD10000027	KEN00000027	20-Mar-21	17-Oct-24	408	37,054.45	Fixed	12.3360				81,209	12.3360	
FD10000028	KEN00000028	20-Mar-21	17-Oct-24	408	37,054.45	Fixed	12.3360				81,209	12.3360	
FD10000029	KEN00000029	20-Mar-21	17-Oct-24	408	37,054.45	Fixed	12.3360				81,211	12.3360	
FD10000030	KEN00000030	20-Mar-21	17-Oct-24	408	37,054.45	Fixed	12.3360				81,211	12.3360	
FD10000031	KEN00000031	13-Mar-21	13-Mar-24	1,088	80,694.73	Fixed	12.7240				81,441	12.7240	
FD10000032	KEN00000032	20-Mar-21	19-Mar-24	1,088	80,694.73	Fixed	12.7240				81,441	12.7240	
FD10000033	KEN00000033	20-Mar-21	19-Mar-24	1,088	80,694.73	Fixed	12.7240				81,441	12.7240	
FD10000034	KEN00000034	20-Mar-21	19-Mar-24	1,088	80,694.73	Fixed	12.7240				81,441	12.7240	
FD10000035	KEN00000035	20-Mar-21	19-Mar-24	1,088	80,694.73	Fixed	12.7240				81,441	12.7240	
FD10000036	KEN00000036	20-Mar-21	19-Mar-24	1,088	80,694.73	Fixed	12.7240				81,441	12.7240	
FD10000037	KEN00000037	20-Mar-21	19-Mar-24	1,088	80,694.73	Fixed	12.7240				81,441	12.7240	
FD10000038	KEN00000038	20-Mar-21	19-Mar-24	1,088	80,694.73	Fixed	12.7240				81,441	12.7240	
FD10000039	KEN00000039	20-Mar-21	19-Mar-24	1,088	80,694.73	Fixed	12.7240				81,441	12.7240	
FD10000040	KEN00000040	20-Mar-21	19-Mar-24	1,088	80,694.73	Fixed	12.7240				81,441	12.7240	
FD10000041	KEN00000041	20-Mar-21	19-Mar-24	1,088	80,694.73	Fixed	12.7240				81,441	12.7240	
FD10000042	KEN00000042	20-Mar-21	19-Mar-24	1,088	80,694.73	Fixed	12.7240				81,441	12.7240	
FD10000043	KEN00000043	20-Mar-21	19-Mar-24	1,088	80,694.73	Fixed	12.7240				81,441	12.7240	
FD10000044	KEN00000044	20-Mar-21	19-Mar-24	1,088	80,694.73	Fixed	12.7240				81,441	12.7240	
FD10000045	KEN00000045	20-Mar-21	19-Mar-24	1,088	80,694.73	Fixed	12.7240				81,441	12.7240	
FD10000046	KEN00000046	20-Mar-21	19-Mar-24	1,088	80,694.73	Fixed	12.7240				81,441	12.7240	
FD10000047	KEN00000047	20-Mar-21	19-Mar-24	1,088	80,694.73	Fixed	12.7240				81,441	12.7240	
FD10000048	KEN00000048	20-Mar-21	19-Mar-24	1,088	80,694.73	Fixed	12.7240				81,441	12.7240	
FD10000049	KEN00000049	20-Mar-21	19-Mar-24	1,088	80,694.73	Fixed	12.7240				81,441	12.7240	
FD10000050	KEN00000050	20-Mar-21	19-Mar-24	1,088	80,694.73	Fixed	12.7240				81,441	12.7240	
FD10000051	KEN00000051	20-Mar-21	19-Mar-24	1,088	80,694.73	Fixed	12.7240				81,441	12.7240	
FD10000052	KEN00000052	20-Mar-21	19-Mar-24	1,088	80,694.73	Fixed	12.7240				81,441	12.7240	
FD10000053	KEN00000053	20-Mar-21	19-Mar-24	1,088	80,694.73	Fixed	12.7240				81,441	12.7240	
FD10000054	KEN00000054	20-Mar-21	19-Mar-24	1,088	80,694.73	Fixed	12.7240				81,441	12.7240	
FD10000055	KEN00000055	20-Mar-21	19-Mar-24	1,088	80,694.73	Fixed	12.7240				81,441	12.7240	
FD10000056	KEN00000056	20-Mar-21	19-Mar-24	1,088	80,694.73	Fixed	12.7240				81,441	12.7240	
FD10000057	KEN00000057	20-Mar-21	19-Mar-24	1,088	80,694.73	Fixed	12.7240				81,441	12.7240	
FD10000058	KEN00000058	20-Mar-21	19-Mar-24	1,088	80,694.73	Fixed	12.7240				81,441	12.7240	
FD10000059	KEN00000059	20-Mar-21	19-Mar-24	1,088	80,694.73	Fixed	12.7240				81,441	12.7240	
FD10000060	KEN00000060	20-Mar-21	19-Mar-24	1,088	80,694.73	Fixed	12.7240				81,441	12.7240	
FD10000061	KEN00000061	20-Mar-21	19-Mar-24	1,088	80,694.73	Fixed	12.7240				81,441	12.7240	
FD10000062	KEN00000062	20-Mar-21	19-Mar-24	1,088	80,694.73	Fixed	12.7240				81,441	12.7240	
FD10000063	KEN00000063	20-Mar-21	19-Mar-24	1,088	80,694.73	Fixed	12.7240				81,441	12.7240	
FD10000064	KEN00000064	20-Mar-21	19-Mar-24	1,088	80,694.73	Fixed	12.7240				81,441	12.7240	
FD10000065	KEN00000065	20-Mar-21	19-Mar-24	1,088	80,694.73	Fixed	12.7240				81,441	12.7240	
FD10000066	KEN00000066	20-Mar-21	19-Mar-24	1,088	80,694.73	Fixed	12.7240				81,441	12.7240	
FD10000067	KEN00000067	20-Mar-21	19-Mar-24	1,088	80,694.73	Fixed	12.7240				81,441	12.7240	
FD10000068	KEN00000068	20-Mar-21	19-Mar-24	1,088	80,694.73	Fixed	12.7240				81,441	12.7240	
FD10000069	KEN00000069	20-Mar-21	19-Mar-24	1,088	80,694.73	Fixed	12.7240				81,441	12.7240	
FD10000070	KEN00000070	20-Mar-21	19-Mar-24	1,088	80,694.73	Fixed	12.7240				81,441	12.7240	
FD10000071	KEN00000071	20-Mar-21	19-Mar-24	1,088	80,694.73	Fixed	12.7240				81,441	12.7240	
FD10000072	KEN00000072	20-Mar-21	19-Mar-24	1,088	80,694.73	Fixed	12.7240				81,441	12.7240	
FD10000073	KEN00000073	20-Mar-21	19-Mar-24	1,088	80,694.73	Fixed	12.7240				81,441	12.7240	
FD10000074	KEN00000074	20-Mar-21	19-Mar-24	1,088	80,694.73	Fixed	12.7240				81,441	12.7240	
FD10000075	KEN00000075	20-Mar-21	19-Mar-24	1,088	80,694.73	Fixed	12.7240				81,441	12.7240	
FD10000076	KEN00000076	20-Mar-21	19-Mar-24	1,088	80,694.73	Fixed	12.7240				81,441	12.7240	
FD10000077	KEN00000077	20-Mar-21	19-Mar-24	1,088	80,694.73	Fixed	12.7240				81,441	12.7240	
FD10000078	KEN00000078	20-Mar-21	19-Mar-24	1,088	80,694.73	Fixed	12.7240				81,441	12.7240	
FD10000079	KEN00000079	20-Mar-21	19-Mar-24	1,088	80,694.73	Fixed	12.7240				81,441	12.7240	
FD10000080	KEN00000080	20-Mar-21	19-Mar-24	1,088	80,694.73	Fixed	12.7240				81,441	12.7240	
FD10000081	KEN00000081	20-Mar-21	19-Mar-24	1,088	80,694.73	Fixed	12.7240				81,441	12.7240	
FD10000082	KEN00000082	20-Mar-21	19-Mar-24	1,088	80,694.73	Fixed	12.7240				81,441	12.7240	
FD10000083	KEN00000083	20-Mar-21	19-Mar-24	1,088	80,694.73	Fixed	12.7240				81,441	12.7240	
FD10000084	KEN00000084	20-Mar-21	19-Mar-24	1,088	80,694.73	Fixed	12.7240				81,441	12.7240	
FD10000085	KEN00000085	20-Mar-21	19-Mar-24	1,088	80,694.73	Fixed	12.7240				81,441	12.7240	
FD10000086	KEN00000086	20-Mar-21	19-Mar-24	1,088	80,694.73	Fixed	12.7240				81,441	12.7240	
FD10000087	KEN00000087	20-Mar-21	19-Mar-24	1,088	80,694.73	Fixed	12.7240				81,441	12.7240	
FD10000088	KEN00000088	20-Mar-21	19-Mar-24	1,088	80,694.73	Fixed	12.7240				81,441	12.7240	
FD10000089	KEN00000089	20-Mar-21	19-Mar-24	1,088	80,694.73								