

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE														February 29, 2023	
Issue No.	ISIN CODE	Issue Date	Maturity Date	Days to Maturity	Outstanding Value in million	Coupon Rate (%)	Coupon (KES)	Traded Yield (%)	Dirty Price (%)	Clean Price (%)	Previous Price (%)	Yield Value Traded (%)	Yield Value Traded (KES)	February 29, 2023	
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 5 MILLION														February 29, 2023	
THREE YEAR BONDS															
KE1000000124	KE1000000124	15-Apr-20	15-Apr-23	ETZ	28,857.39			11.798%					28,857.39		
FIVE YEAR BONDS															
KE1000000129	KE1000000129	26-Mar-18	26-Mar-23	26	20,736.00			12.000%					20,736.00		
KE1000000147	KE1000000147	29-Feb-19	19-Feb-24	304	83,268.00			11.240%					83,268.00		
KE1000000198	KE1000000198	13-Mar-16	13-Mar-21	252	30,250.00			12.000%					30,250.00		
KE1000000199	KE1000000199	16-Mar-18	16-Mar-23	608	44,830.00			11.690%					44,830.00		
KE1000000202	KE1000000202	13-Mar-20	13-Mar-25	902	103,939.22			11.852%	103.120%	97.738%			99,352.00	990,300.000	
KE1000000211	KE1000000211	16-Mar-21	16-Mar-26	1,138	88,273.85			11.272%					88,273.85		
TEN YEAR BONDS															
KE1000000217	KE1000000217	03-Apr-14	18-Apr-24	1,718	29,248.28			12.373%					106.718%		
KE1000000218	KE1000000218	23-Mar-15	13-Mar-25	338	18,858.15			12.100%					100.882%		
KE1000000219	KE1000000219	28-Mar-16	17-Mar-26	1,274	18,305.45			12.100%					108.171%		
KE1000000227	KE1000000227	31-Mar-17	30-Mar-27	1,870	48,495.14			12.080%					97.973%		
KE1000000230	KE1000000230	27-Mar-18	16-Mar-28	2,002	40,269.00			12.000%					96.019%		
KE1000000231	KE1000000231	17-Mar-18	06-Mar-28	2,118	80,223.80			12.000%					95.901%		
KE1000000232	KE1000000232	19-Mar-18	17-Feb-28	2,139	87,249.40			12.000%					96.917%		
KE1000000233	KE1000000233	16-Mar-18	16-Mar-28	2,071	80,223.80			12.000%					96.917%		
KE1000000234	KE1000000234	16-Mar-18	16-Mar-28	2,069	83,243.45			11.517%					96.919%		
KE1000000235	KE1000000235	26-Mar-18	13-Mar-28	2,047	88,273.85			12.000%					96.977%		
KE1000000236	KE1000000236	16-Mar-20	15-Mar-30	2,380	102,260.30			12.000%					100.438%		
KE1000000237	KE1000000237	13-Mar-20	13-Mar-30	2,073	12,886.51			12.000%					100.593%		
FIFTEEN YEAR BONDS															
KE1000000249	KE1000000249	31-Mar-20	13-Mar-35	2,1	34,789.80			12.000%					100.000%		
KE1000000249	KE1000000249	26-Mar-20	17-Feb-30	2,095	37,262.45			12.000%					100.040%		
KE1000000250	KE1000000250	29-Mar-20	19-Mar-30	139	27,600.00			12.000%					98.398%		
KE1000000251	KE1000000251	26-Mar-11	08-Feb-22	1,089	35,109.00			12.000%					91.201%		
KE1000000252	KE1000000252	26-Mar-12	08-Mar-27	1,589	30,739.00			11.990%					91.290%		
KE1000000253	KE1000000253	26-Mar-13	17-Feb-28	1,513	34,612.00			11.990%					91.881%		
KE1000000254	KE1000000254	26-Mar-13	10-Feb-28	1,478	29,809.73			12.000%					93.378%		
KE1000000255	KE1000000255	26-Mar-13	10-Feb-28	1,478	29,809.73			12.000%					93.378%		
KE1000000256	KE1000000256	22-Oct-18	03-Oct-33	2,078	16,611.79			12.000%					98.813%		
KE1000000257	KE1000000257	26-Mar-18	19-Mar-38	2,069	12,886.51			12.000%					101.812%		
KE10000001104	KE10000001104	13-Mar-18	24-Mar-38	4,081	41,884.74			12.740%					93.822%		
KE10000001105	KE10000001105	26-Mar-18	19-Mar-38	2,069	12,886.51			12.000%					101.812%		
KE10000001106	KE10000001106	26-Mar-18	19-Mar-38	2,069	12,886.51			12.000%					101.812%		
KE10000001107	KE10000001107	26-Mar-18	19-Mar-38	2,069	12,886.51			12.000%					101.812%		
KE10000001108	KE10000001108	26-Mar-18	19-Mar-38	2,069	12,886.51			12.000%					101.812%		
KE10000001109	KE10000001109	26-Mar-18	19-Mar-38	2,069	12,886.51			12.000%					101.812%		
KE10000001110	KE10000001110	26-Mar-18	19-Mar-38	2,069	12,886.51			12.000%					101.812%		
KE10000001111	KE10000001111	26-Mar-18	19-Mar-38	2,069	12,886.51			12.000%					101.812%		
KE10000001112	KE10000001112	26-Mar-18	19-Mar-38	2,069	12,886.51			12.000%					101.812%		
KE10000001113	KE10000001113	26-Mar-18	19-Mar-38	2,069	12,886.51			12.000%					101.812%		
KE10000001114	KE10000001114	26-Mar-18	19-Mar-38	2,069	12,886.51			12.000%					101.812%		
KE10000001115	KE10000001115	26-Mar-18	19-Mar-38	2,069	12,886.51			12.000%					101.812%		
KE10000001116	KE10000001116	26-Mar-18	19-Mar-38	2,069	12,886.51			12.000%					101.812%		
KE10000001117	KE10000001117	26-Mar-18	19-Mar-38	2,069	12,886.51			12.000%					101.812%		
KE10000001118	KE10000001118	26-Mar-18	19-Mar-38	2,069	12,886.51			12.000%					101.812%		
KE10000001119	KE10000001119	26-Mar-18	19-Mar-38	2,069	12,886.51			12.000%					101.812%		
KE10000001120	KE10000001120	26-Mar-18	19-Mar-38	2,069	12,886.51			12.000%					101.812%		
KE10000001121	KE10000001121	26-Mar-18	19-Mar-38	2,069	12,886.51			12.000%					101.812%		
KE10000001122	KE10000001122	26-Mar-18	19-Mar-38	2,069	12,886.51			12.000%					101.812%		
KE10000001123	KE10000001123	26-Mar-18	19-Mar-38	2,069	12,886.51			12.000%					101.812%		
KE10000001124	KE10000001124	26-Mar-18	19-Mar-38	2,069	12,886.51			12.000%					101.812%		
KE10000001125	KE10000001125	26-Mar-18	19-Mar-38	2,069	12,886.51			12.000%					101.812%		
KE10000001126	KE10000001126	26-Mar-18	19-Mar-38	2,069	12,886.51			12.000%					101.812%		
KE10000001127	KE10000001127	26-Mar-18	19-Mar-38	2,069	12,886.51			12.000%					101.812%		
KE10000001128	KE10000001128	26-Mar-18	19-Mar-38	2,069	12,886.51			12.000%					101.812%		
KE10000001129	KE10000001129	26-Mar-18	19-Mar-38	2,069	12,886.51			12.000%					101.812%		
KE10000001130	KE10000001130	26-Mar-18	19-Mar-38	2,069	12,886.51			12.000%					101.812%		
KE10000001131	KE10000001131	26-Mar-18	19-Mar-38	2,069	12,886.51			12.000%					101.812%		
KE10000001132	KE10000001132	26-Mar-18	19-Mar-38	2,069	12,886.51			12.000%					101.812%		
KE10000001133	KE10000001133	26-Mar-18	19-Mar-38	2,069	12,886.51			12.000%					101.812%		
KE10000001134	KE10000001134	26-Mar-18	19-Mar-38	2,069	12,886.51			12.000%					101.812%		
KE10000001135	KE10000001135	26-Mar-18	19-Mar-38	2,069	12,886.51			12.000%					101.812%		
KE10000001136	KE10000001136	26-Mar-18	19-Mar-38	2,069	12,886.51			12.000%					101.812%		
KE10000001137	KE10000001137	26-Mar-18	19-Mar-38	2,069	12,886.51			12.000%					101.812%		
KE10000001138	KE10000001138	26-Mar-18	19-Mar-38	2,069	12,886.51			12.000%					101.812%		
KE10000001139	KE10000001139	26-Mar-18	19-Mar-38	2,069	12,886.51			12.000%					101.812%		
KE10000001140	KE10000001140	26-Mar-18	19-Mar-38	2,069	12,886.51			12.000%					101.812%		
KE10000001141	KE10000001141	26-Mar-18	19-Mar-38	2,069	12,886.51			12.000%					101.812%		
KE10000001142	KE10000001142	26-Mar-18	19-Mar-38	2,069	12,886.51			12.000%					101.812%		
KE10000001143	KE10000001143	26-Mar-18	19-Mar-38	2,069	12,886.51			12.000%					101.812%		
KE10000001144	KE10000001144	26-Mar-18	19-Mar-38	2,069	12,886.51			12.000%					101.812%		
KE10000001145	KE10000001145	26-Mar-18	19-Mar-38	2,069	12,886.51			12.000%					101.812%		
KE10000001146	KE10000001146	26-Mar-18	19-Mar-38	2,069	12,886.51			12.000%					101.812%		
KE10000001147	KE10000001147	26-Mar-18	19-Mar-38	2,069	12,886.51			12.000%							