

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE												January 3, 2023
Issue No.	ISIN CODE	Issue Date	Maturity Date	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												January 3, 2023
TWO YEAR BONDS												
FXD10000217	KE7000020217	11-Jan-21	09-Jun-23	6	16.731.00	Fixed	8.8800			100.2588		
FXD10000219	KE7000020219	11-Jan-22	07-Aug-25	825	58.837.00	Fixed	11.7860			99.2873		
THREE YEAR BONDS												
FXD10000218	KE7000020218	26-Mar-18	20-Mar-21	75	30.795.00	Fixed	13.2880			100.7605		
FXD10000219	KE7000020219	29-Feb-18	18-Feb-21	412	49.189.00	Fixed	11.3040			100.5093		
FXD10000220	KE7000020220	12-Mar-18	04-Mar-21	808	29.251.00	Fixed	8.8720			99.5106		
FXD10000221	KE7000020221	16-Dec-18	09-Dec-21	706	44.830.00	Fixed	11.4820			99.2621		
FXD10000222	KE7000020222	11-May-20	05-May-23	885	68.885.00	Fixed	11.9870			98.9375		
FXD10000223	KE7000020223	15-Nov-21	08-Nov-26	1,408	66.578.00	Fixed	11.4770			98.7398		
TEN YEAR BONDS												
FXD10000224	KE7000020224	01-Mar-13	18-Jun-23	187	39.268.20	Fixed	12.2710			101.6892		
FXD10000225	KE7000020225	29-May-15	15-Jan-26	197	36.832.18	Fixed	16.1910			101.4821		
FXD10000226	KE7000020226	29-Aug-16	17-Aug-21	1,302	19.396.45	Fixed	10.0100			100.1715		
FXD10000227	KE7000020227	31-Mar-17	19-Mar-22	1,609	49.432.00	Fixed	14.8660			98.3891		
FXD10000228	KE7000020228	27-Aug-18	18-Aug-23	2,039	66.584.00	Fixed	12.9900			97.2608		
FXD10000229	KE7000020229	17-Dec-18	04-Dec-26	2,192	60.213.00	Fixed	14.3020			96.9506		
FXD10000230	KE7000020230	25-Feb-19	17-Feb-24	2,234	67.248.00	Fixed	14.2000			96.9171		
FXD10000231	KE7000020231	15-Apr-19	06-Apr-23	2,881	60.763.00	Fixed	16.3000			96.9680		
FXD10000232	KE7000020232	18-Aug-19	08-Aug-25	2,407	68.743.45	Fixed	11.5170			96.0306		
FXD10000233	KE7000020233	29-Mar-20	18-Mar-26	2,305	69.872.85	Fixed	12.8900			95.1127		
FXD10000234	KE7000020234	18-May-22	03-May-32	3,408	60.705.00	Fixed	13.6500			95.5326		
FIFTEEN YEAR BONDS												
FXD10000235	KE7000020235	31-Mar-08	13-Mar-23	49	34.783.00	Fixed	16.3000			100.7809		
FXD10000236	KE7000020236	29-Oct-08	27-Oct-24	493	31.852.40	Fixed	16.3000			100.7469		
FXD10000237	KE7000020237	29-Mar-10	10-Mar-26	737	27.893.00	Fixed	16.2000			98.2402		
FXD10000238	KE7000020238	26-Apr-11	06-Dec-25	1,071	26.399.00	Fixed	16.0000			95.1388		
FXD10000239	KE7000020239	29-Sep-12	05-Sep-27	1,077	30.339.00	Fixed	13.0000			91.2487		
FXD10000240	KE7000020240	25-Feb-13	07-Feb-28	1,801	32.473.00	Fixed	11.2000			91.4587		
FXD10000241	KE7000020241	29-Mar-13	10-Mar-28	1,504	70.893.75	Fixed	12.8000			90.8613		
FXD10000242	KE7000020242	28-Jun-15	09-Jun-34	4,024	79.095.00	Fixed	12.8470			101.8542		
FXD10000243	KE7000020243	13-Mar-16	04-Feb-36	4,329	61.544.75	Fixed	12.7540			100.1092		
FXD10000244	KE7000020244	29-Mar-18	10-Mar-34	4,406	53.819.00	Fixed	12.4500			98.5476		
FXD10000245	KE7000020245	25-Feb-20	07-Feb-37	4,616	73.596.20	Fixed	12.7500			98.3409		
FXD10000246	KE7000020246	22-Apr-22	06-Apr-37	5,407	56.383.00	Fixed	13.9500			100.2489		
TWENTY YEAR BONDS												
FXD10000249	KE7000020249	30-Jan-08	10-Jun-28	1,880	38.145.10	Fixed	13.7500			100.1484		
FXD10000250	KE7000020250	30-May-11	05-May-31	3,064	37.029.40	Fixed	16.0000			98.3536		
FXD10000251	KE7000020251	29-Mar-12	15-Mar-32	3,385	37.430.00	Fixed	16.0000			98.7633		
FXD10000252	KE7000020252	28-Sep-16	01-Sep-36	4,095	12.781.00	Fixed	16.0000			100.7741		
FXD10000253	KE7000020253	13-Mar-18	03-Mar-38	5,138	68.415.00	Fixed	12.8000			98.8492		
FXD10000254	KE7000020254	30-Jul-18	09-Jul-38	5,892	89.198.00	Fixed	13.2000			98.7802		
FXD10000255	KE7000020255	18-Mar-19	11-Mar-39	5,361	81.461.00	Fixed	13.8000			98.8748		
FXD10000256	KE7000020256	18-Aug-21	22-Aug-41	6,779	73.884.00	Fixed	13.6400			98.5074		
TWENTY FIVE YEAR BONDS												
FXD10000257	KE7000020257	29-Jun-13	28-Mar-33	4,528	20.192.00	Fixed	11.2000			91.3604		
FXD10000258	KE7000020258	29-Jun-18	29-Mar-43	5,428	36.236.70	Fixed	14.4000			96.4893		
FXD10000259	KE7000020259	10-May-21	06-Apr-46	6,897	30.490.00	Fixed	16.4000			96.4241		
FXD10000260	KE7000020260	18-May-21	09-Apr-46	6,897	36.480.00	Fixed	13.8000			98.4241		
FXD10000261	KE7000020261	25-Feb-22	23-Feb-47	8,200	13.831.45	Fixed	13.9000			100.2970		
THIRTY YEAR BONDS												
FXD10000262	KE7000020262	28-Feb-11	21-Jan-41	6,300	28.148.70	Fixed	12.0000			95.8324		
INFRASTRUCTURE BONDS												
FXD10000263	KE7000020263	03-Oct-11	18-Sep-29	298	11.735.00	Fixed	16.0000			100.8579		
FXD10000264	KE7000020264	30-Sep-12	15-Sep-30	398	16.900.21	Fixed	12.0000			98.7450		
FXD10000265	KE7000020265	27-Oct-14	12-Oct-26	1,378	16.821.48	Fixed	11.0000			98.7392		
FXD10000266	KE7000020266	14-Dec-15	02-Dec-23	897	9.500.00	Fixed	11.0000			100.2289		
FXD10000267	KE7000020267	29-Mar-16	15-Mar-27	1,037	33.485.00	Fixed	11.0000			98.7828		
FXD10000268	KE7000020268	23-Mar-16	11-Mar-26	897	28.355.42	Fixed	12.0000			99.1987		
FXD10000269	KE7000020269	24-Oct-16	08-Oct-31	3,138	30.264.70	Fixed	12.0000			98.9271		
FXD10000270	KE7000020270	22-Nov-16	10-Nov-31	2,192	21.292.20	Fixed	12.0000			98.6627		
FXD10000271	KE7000020271	27-Feb-17	12-Feb-29	2,232	11.452.85	Fixed	12.0000			98.8804		
FXD10000272	KE7000020272	29-Jan-18	10-Jan-33	3,800	41.284.00	Fixed	12.0000			97.2774		
FXD10000273	KE7000020273	10-Mar-18	01-Oct-33	3,774	36.187.20	Fixed	12.0000			98.8888		
FXD10000274	KE7000020274	28-Oct-18	08-Oct-35	4,801	71.028.00	Fixed	11.7500			93.0261		
FXD10000275	KE7000020275	29-Mar-19	02-Feb-43	7,720	18.820.00	Fixed	12.0000			98.8494		
FXD10000276	KE7000020276	03-Jan-20	23-Mar-26	1,238	20.226.00	Fixed	16.2000			98.1193		
FXD10000277	KE7000020277	19-Mar-20	02-Apr-36	2,281	78.473.00	Fixed	12.8000			96.4777		
FXD10000278	KE7000020278	24-Aug-20	11-Aug-31	3,142	60.449.00	Fixed	16.0000			98.2089		
FXD10000279	KE7000020279	11-Sep-21	04-Sep-37	5,118	88.884.10	Fixed	16.3000			98.8451		
FXD10000280	KE7000020280	12-Nov-21	21-Mar-38	5,301	81.785.00	Fixed	12.8620			94.8954		
FXD10000281	KE7000020281	15-Sep-22	08-Sep-42	7,387	108.762.00	Fixed	14.7700			98.8888		
FXD10000282	KE7000020282	13-Apr-22	21-Mar-40	8,338	70.827.00	Fixed	12.7400			101.3899		
FXD10000283	KE7000020283	21-Feb-22	20-Jan-41	8,600	98.277.00	Fixed	12.9800			100.3896		
FXD10000284	KE7000020284	14-Mar-22	21-Oct-36	5,696	94.458.00	Fixed	13.7000	13.7000	101.1672	101.2498	100,000.00	
MONEY MARKET/ BULK TRANSACTIONS												
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION												
FXD10000286	KE7000020286	29-Mar-15	10-Mar-25	787	27.893.00	Fixed	16.2000	14.4000	97.3111	94.3901	98.2402	32,800.00
FXD10000287	KE7000020287	29-Mar-15	10-Mar-25	1,390	87.356.00	Fixed	16.0000	14.4000	89.9384	87.3600	98.7600	100.000
FXD10000288	KE7000020288	18-Mar-18	05-Oct-26	5,774	36.787.00	Fixed	11.0000	14.1200	90.9999	89.3904	94.1002	100.000
FXD10000289	KE7000020289	18-Mar-18	05-Oct-26	5,774	36.787.00	Fixed	11.0000	14.1200	91.8948	89.3904	94.1002	100.000
FXD10000290	KE7000020290	28-Oct-18	08-Oct-35	4,801	71.028.00	Fixed	11.7500	14.0000	90.9988	88.9988	93.0261	100,000.00
FXD10000291	KE7000020291	13-Sep-21	10-Mar-42	7,387	108.762.00	Fixed	12.7200	14.1900	94.7218	91.7118	96.8605	400.000
FXD10000292	KE7000020292	05-Dec-22	27-Nov-38	2,105	49.749.70	Fixed	13.2100	13.2000	101.0726	100.0198	100.1553	10,000.00
FXD10000293	KE7000020293	05-Dec-22	27-Nov-38	2,105	49.749.70	Fixed	13.2100	13.4000	100.9207	101.8639	100.1553	100.000
FXD10000294	KE7000020294	05-Dec-22	27-Nov-38	2,105	49.749.70	Fixed	13.2100	12.8000	104.0061	102.3003	100.1553	5,000.00
FXD10000295	KE7000020295	05-Dec-22	27-Nov-38	2,105	49.749.70	Fixed	13.2100	12.1000	104.4397	103.3989	100.1553	5,000.00
FXD10000296	KE7000020296	05-Dec-22	27-Nov-38	2,105	49.749.70	Fixed	13.2100	12.0000	104.8242	103.9078	100.1553	8,800.000
FXD10000297	KE7000020297	05-Dec-22	27-Nov-38	2,105	49.749.70	Fixed	13.2100	11.9000	105.2642	103.7008	100.1553	200.000
FXD10000298	KE7000020298	05-Dec-22	27-Nov-38	2,105	49.749.70	Fixed	13.2100	11.8000	105.6888	103.5742	100.1553	1,000.000
FXD10000299	KE7000020299	05-Dec-22	27-Nov-38	2,105	49.749.70	Fixed	13.2100	11.7000	106.1134	103.4495	100.1553	500.000
FXD10000300	KE7000020300	05-Dec-22	27-Nov-38	2,105	49.749.70	Fixed	13.2100	11.6000	106.5380	103.3200	100.1553	100.000
FXD10000301	KE7000020301	05-Dec-22	27-Nov-38	2,105	49.749.70	Fixed	13.2100	11.5000	106.9626	103.1905	100.1553	100.000
FXD10000302	KE7000020302	05-Dec-22	27-Nov-38	2,105	49.749.70	Fixed	13.2100	11.4000	107.3872	103.0600	100.1553	100.000
FXD10000303	KE7000020303	05-Dec-22	27-Nov-38	2,105	49.749.70	Fixed	13.2100	11.3000	107.8118	102.9300	100.1553	100.000
FXD10000304	KE7000020304	05-Dec-22	27-Nov-38	2,105	49.749.70	Fixed	13.2100	11.2000	108.2364	102.8000	100.1553	100.000
FXD10000305	KE7000020305	05-Dec-22	27-Nov-38	2,105	49.749.70	Fixed	13.2100	11.1000	108.6610	102.6700	100.1553	100.000
FXD10000306	KE7000020306	05-Dec-22	27-Nov-38	2,105	49.749.70	Fixed	13.2100	11.0000	109.0856	102.5400	100.1553	100.000
FXD10000307	KE7000020307	05-Dec-22	27-Nov-38	2,105	49.749.70	Fixed	13.2100	10.9000	109.5102	102.4100	100.15	