

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE											January 5, 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 5, 2023
TWO YEAR BONDS												
FD100000217	KE700000217	11-Jan-21	09-Jun-23	4	16.731.00	Fixed	8.860			100.2558		
THREE YEAR BONDS												
FD100000212	KE700000212	11-Jan-22	07-Aug-25	833	58.837.00	Fixed	11.7860			99.2873		
FIVE YEAR BONDS												
FD100000219	KE700000219	26-Mar-18	20-Mar-23	74	30.795.00	Fixed	13.2890			100.7605		
FD100000207	KE700000207	29-Feb-18	18-Feb-24	430	40.389.00	Fixed	11.3040			100.9503		
FD100000208	KE700000208	13-Mar-18	04-Mar-24	481	39.261.00	Fixed	10.8720			99.8106		
FD100000206	KE700000206	16-Dec-18	09-Dec-24	704	44.830.00	Fixed	11.4820			99.2621		
FD100000205	KE700000205	11-May-20	05-May-25	881	48.885.00	Fixed	11.9870			98.9370		
FD100000203	KE700000203	15-Nov-21	08-Nov-26	1,406	46.378.00	Fixed	11.4770			98.7398		
TEN YEAR BONDS												
FD100000202	KE700000202	01-Jul-13	15-Jun-23	195	39.248.20	Fixed	12.2710			101.6692		
FD100000200	KE700000200	28-May-15	15-Aug-24	195	38.832.14	Fixed	14.1910			101.4621		
FD100000201	KE700000201	29-Aug-16	17-Aug-21	1,100	19.396.45	Fixed	10.0300			100.1715		
FD100000202	KE700000202	31-Mar-17	19-Mar-27	1,406	49.432.00	Fixed	14.8660			98.3891		
FD100000200	KE700000200	27-Aug-18	18-Aug-23	2,000	46.584.00	Fixed	12.9900			97.2609		
FD100000201	KE700000201	17-Dec-18	04-Dec-28	2,100	40.213.00	Fixed	14.3020			96.9006		
FD100000203	KE700000203	25-Feb-19	14-Feb-29	2,210	47.334.00	Fixed	14.2000			95.9171		
FD100000207	KE700000207	15-Aug-19	06-Aug-29	2,379	40.743.00	Fixed	14.3000			95.9609		
FD100000208	KE700000208	18-Aug-19	08-Aug-29	2,405	48.743.45	Fixed	11.5170			95.0306		
FD100000209	KE700000209	29-Mar-20	18-Mar-30	2,301	49.872.85	Fixed	12.8900			95.1127		
FD100000210	KE700000210	18-May-22	03-May-32	3,406	40.740.00	Fixed	13.6500			98.5326		
FIFTEEN YEAR BONDS												
FD100000211	KE700000211	31-Mar-20	13-Mar-35	47	34.780.00	Fixed	16.8000			100.7409		
FD100000210	KE700000210	29-Oct-19	27-Oct-34	491	31.852.40	Fixed	16.3000			100.7409		
FD100000209	KE700000209	29-Mar-19	10-Mar-34	795	27.893.00	Fixed	16.2000			98.2402		
FD100000210	KE700000210	29-Mar-19	10-Mar-34	1,000	25.390.00	Fixed	16.2000			95.1388		
FD100000211	KE700000211	29-Mar-19	10-Mar-34	1,700	30.330.00	Fixed	11.8487			95.1847		
FD100000212	KE700000212	29-Feb-19	07-Feb-29	1,800	42.473.20	Fixed	11.2000			91.4587		
FD100000213	KE700000213	10-Aug-19	10-Aug-29	1,902	70.810.70	Fixed	12.8610			95.8613		
FD100000214	KE700000214	29-Mar-20	10-Mar-30	3,777	76.451.40	Fixed	14.4500			94.5034		
FD100000215	KE700000215	27-Oct-20	14-Oct-30	3,900	39.411.70	Fixed	13.7500			94.8413		
FD100000216	KE700000216	28-Jun-19	09-Jun-34	4,002	79.098.00	Fixed	14.8470			101.8542		
FD100000217	KE700000217	10-Mar-20	10-Mar-35	4,127	41.544.70	Fixed	12.7540			100.1092		
FD100000218	KE700000218	29-Mar-19	10-Mar-34	4,204	53.819.00	Fixed	14.4500			98.5476		
FD100000219	KE700000219	27-Feb-20	07-Feb-35	4,414	71.590.20	Fixed	12.7500			95.8409		
FD100000220	KE700000220	22-Apr-22	06-Apr-37	5,205	56.383.00	Fixed	13.9500			100.2489		
TWENTY YEAR BONDS												
FD100000219	KE700000219	30-Jan-18	10-Jun-28	1,478	38.145.10	Fixed	13.7000	13.7000	101.0681	100.5815	200.0000	
FD100000220	KE700000220	30-May-11	05-May-31	3,062	37.620.40	Fixed	16.0000			98.3336		
FD100000221	KE700000221	29-Mar-12	15-Mar-32	3,308	47.430.00	Fixed	16.7630			98.4893		
FD100000222	KE700000222	28-Sep-16	01-Sep-36	4,088	12.761.00	Fixed	16.0000			100.7741		
FD100000223	KE700000223	18-Mar-17	08-Mar-37	5,134	48.415.00	Fixed	16.0000			99.8402		
FD100000224	KE700000224	30-Jul-18	05-Jul-38	5,600	49.198.00	Fixed	13.2000			98.4241		
FD100000225	KE700000225	18-Mar-19	18-Mar-39	5,719	41.461.00	Fixed	13.4000			98.4241		
FD100000226	KE700000226	18-Aug-21	22-Aug-41	6,773	73.884.00	Fixed	13.6400			98.5074		
TWENTY FIVE YEAR BOND												
FD100000227	KE700000227	29-Jun-12	28-Jun-36	4,508	20.192.00	Fixed	11.2000			91.3604		
FD100000228	KE700000228	29-Jun-18	29-May-43	7,465	48.426.70	Fixed	14.4000			98.4893		
FD100000229	KE700000229	10-Mar-21	10-Mar-46	8,405	40.400.00	Fixed	16.4241			98.4241		
FD100000230	KE700000230	18-May-21	09-Apr-46	8,496	46.480.00	Fixed	13.8240			98.4241		
FD100000231	KE700000231	25-Feb-22	23-Feb-47	9,007	13.851.40	Fixed	13.0000			100.2027		
THIRTY YEAR BOND												
FD100000232	KE700000232	28-Feb-11	21-Jan-41	8,201	28.148.70	Fixed	12.0000			95.8324		
INFRASTRUCTURE BONDS												
FD100000233	KE700000233	09-Oct-11	18-Sep-23	296	11.730.00	Fixed	16.0000			100.8529		
FD100000234	KE700000234	30-Sep-12	15-Sep-25	394	16.800.21	Fixed	16.0000			98.7400		
FD100000235	KE700000235	27-Oct-14	12-Oct-26	1,376	16.831.48	Fixed	11.0000			98.7392		
FD100000236	KE700000236	14-Dec-15	02-Dec-27	887	4.500.00	Fixed	11.0000			99.2209		
FD100000237	KE700000237	30-Mar-16	15-Mar-27	1,837	33.486.00	Fixed	11.0000			98.7828		
FD100000238	KE700000238	29-Mar-16	14-Mar-27	897	28.355.40	Fixed	11.0000			99.1987		
FD100000239	KE700000239	24-Oct-16	08-Oct-31	3,196	30.064.70	Fixed	11.0000			98.9271		
FD100000240	KE700000240	22-Mar-17	12-Feb-31	2,261	21.282.00	Fixed	11.0000			98.9271		
FD100000241	KE700000241	27-Feb-17	12-Feb-29	2,220	11.452.85	Fixed	11.0000			98.8804		
FD100000242	KE700000242	29-Jan-18	15-Jan-31	3,609	41.384.00	Fixed	12.0000			97.0724		
FD100000243	KE700000243	10-Mar-18	10-Oct-30	3,772	36.187.20	Fixed	12.0000			95.1200		
FD100000244	KE700000244	28-Oct-18	08-Oct-30	4,009	71.028.00	Fixed	11.7000			91.0261		
FD100000245	KE700000245	29-Mar-19	10-Mar-30	4,100	18.820.00	Fixed	12.0000			98.8484		
FD100000246	KE700000246	01-Jun-20	15-Jun-26	1,206	20.226.00	Fixed	16.0000			98.1193		
FD100000247	KE700000247	15-Sep-20	05-Sep-27	2,273	78.473.00	Fixed	16.0000			98.4777		
FD100000248	KE700000248	24-Aug-20	11-Aug-31	3,149	40.438.00	Fixed	16.0000			98.2089		
FD100000249	KE700000249	29-Jun-21	15-Jun-37	5,114	40.858.00	Fixed	13.1000			98.2017		
FD100000250	KE700000250	18-Nov-21	21-Mar-38	5,879	81.765.00	Fixed	14.8400			94.8924		
FD100000251	KE700000251	15-Sep-22	15-Sep-42	7,100	108.762.00	Fixed	14.7700			98.8888		
FD100000252	KE700000252	14-Sep-22	21-Mar-40	8,106	78.827.00	Fixed	11.0000	11.0000	101.6998	100.7397	90.0000	
FD100000253	KE700000253	21-Feb-22	09-Jan-41	8,306	48.277.00	Fixed	12.8900			100.3896		
FD100000254	KE700000254	14-Mar-22	27-Oct-36	9,404	46.484.00	Fixed	13.9800	13.9800	102.1482	100.5671	100.0000	
FD100000255	KE700000255	05-Dec-22	27-Nov-36	2,103	48.749.70	Fixed	13.2100			100.1551		
FD100000256	KE700000256	05-Dec-22	27-Nov-36	2,103	48.749.70	Fixed	13.2100	13.2100	103.3612	100.1007	100.1593	
FD100000257	KE700000257	05-Dec-22	27-Nov-36	2,103	48.749.70	Fixed	13.2100	12.7000	104.0076	103.3612	8,300.0000	
FD100000258	KE700000258	05-Dec-22	27-Nov-36	2,103	48.749.70	Fixed	13.2100	12.0000	104.7074	103.4995	1,000.0000	
FD100000259	KE700000259	05-Dec-22	27-Nov-36	2,103	48.749.70	Fixed	13.2100	12.0000	104.7074	103.4995	20.0000	
FD100000260	KE700000260	14-Nov-22	27-Nov-36	5,666	54.238.00	Fixed	13.0000	13.0000	102.6922	102.6922	107.4656	1,000.0000
FD100000261	KE700000261	14-Nov-22	27-Nov-36	5,666	54.238.00	Fixed	13.0000	13.0000	102.6922	102.6922	107.4656	1,000.0000
FD100000262	KE700000262	14-Nov-22	27-Nov-36	5,666	54.238.00	Fixed	13.0000	13.0000	102.6922	102.6922	107.4656	2,000.0000
FD100000263	KE700000263	14-Nov-22	27-Nov-36	5,666	54.238.00	Fixed	13.0000	13.0000	102.6922	102.6922	107.4656	1,000.0000
FD100000264	KE700000264	14-Nov-22	27-Nov-36	5,666	54.238.00	Fixed	13.0000	13.0000	102.6922	102.6922	107.4656	2,000.0000
FD100000265	KE700000265	14-Nov-22	27-Nov-36	5,666	54.238.00	Fixed	13.0000	13.0000	102.6922	102.6922	107.4656	1,000.0000
FD100000266	KE700000266	14-Nov-22	27-Nov-36	5,666	54.238.00	Fixed	13.0000	13.0000	102.6922	102.6922	107.4656	1,000.0000
FD100000267	KE700000267	14-Nov-22	27-Nov-36	5,666	54.238.00	Fixed	13.0000	13.0000	102.6922	102.6922	107.4656	1,000.0000
FD100000268	KE700000268	14-Nov-22	27-Nov-36	5,666	54.238.00	Fixed	13.0000	13.0000	102.6922	102.6922	107.4656	1,000.0000
FD100000269	KE700000269	14-Nov-22	27-Nov-36	5,666	54.238.00	Fixed	13.0000	13.0000	102.6922	102.6922	107.4656	1,000.0000
FD100000270	KE700000270	14-Nov-22	27-Nov-36	5,666	54.238.00	Fixed	13.0000	13.0000	102.6922	102.6922	107.4656	1,000.0000
FD100000271	KE700000271	14-Nov-22	27-Nov-36	5,666	54.238.00	Fixed	13.0000	13.0000	102.6922	102.6922	107.4656	1,000.0000
FD100000272	KE700000272	14-Nov-22	27-Nov-36	5,666	54.238.00	Fixed	13.0000	13.0000	102.6922	102.6922	107.4656	1,000.0000
FD100000273	KE700000273	14-Nov-22	27-Nov-36	5,666	54.238.00	Fixed	13.0000	13.0000	102.6922	102.6922	107.4656	1,000.0000
FD100000274	KE700000274	14-Nov-22	27-Nov-36	5,666	54.238.00	Fixed	13.0000	13.0000	102.6922	102.6922	107.4656	1,000.0000
FD100000275	KE700000275	14-Nov-22	27-Nov-36	5,666								