

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE												January 10, 2023
Issue No.	ISIN CODE	Issue Date	Maturity Date	Days to Maturity	Outstanding Value in millions	Coupon Rate (%)	Coupon (%)	Traded Yield (%)	Dirty Price (%)	Clean Price (%)	Previous Price (%)	Total Value Traded (Kshs)
January 10, 2023												
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION												
THREE YEAR BONDS												
FAD1000001	KE700000012	11-Apr-22	07-Apr-25	818	58,837.00	Fixed	11.7860				88.2873	
FIVE YEAR BONDS												
FAD1000002	KE700000024	29-Mar-18	20-Mar-23	89	30,726.50	Fixed	12.2950				100.7895	
FAD1000003	KE700000057	28-Feb-18	20-Feb-24	405	65,189.00	Fixed	11.3490				100.5063	
FAD1000004	KE700000108	13-May-18	24-May-23	492	39,851.40	Fixed	11.8720				98.5195	
FAD1000005	KE700000278	18-Dec-18	09-Dec-24	889	44,830.50	Fixed	11.4820				98.5621	
FAD1000006	KE700000547	17-May-20	08-May-26	888	69,882.20	Fixed	11.8470				98.9870	
FAD1000007	KE700000669	18-Nov-21	08-Nov-26	1,389	66,075.85	Fixed	11.2770				98.7388	
TEN YEAR BONDS												
FAD1000008	KE700000007	01-Mar-13	13-Jun-23	180	39,448.20	Fixed	18.3710				101.6462	
FAD1000009	KE700000080	20-May-15	10-Jan-24	370	55,812.15	Fixed	14.1850				101.4821	
FAD1000010	KE700000028	29-Aug-15	17-Aug-25	1,115	18,306.46	Fixed	10.0390				103.1770	
FAD1000011	KE700000737	31-Mar-17	19-Mar-27	1,801	49,432.00	Fixed	14.1950				98.9991	
FAD1000012	KE700000702	27-Apr-18	14-Apr-28	2,062	40,344.00	Fixed	11.6860				97.2658	
FAD1000013	KE700000924	17-Dec-18	08-Dec-28	2,195	69,213.60	Fixed	10.8520				98.6596	
FAD1000014	KE700000963	29-Feb-19	18-Feb-29	2,205	67,334.40	Fixed	10.5610				98.9171	
FAD1000015	KE700000977	16-Apr-19	06-Apr-29	2,274	60,725.30	Fixed	10.3000				96.9690	
FAD1000016	KE700000478	10-Sep-19	06-Sep-29	2,401	68,254.40	Fixed	10.5170				98.1008	
FAD1000017	KE700000559	20-Nov-19	12-Nov-29	2,498	89,872.85	Fixed	10.2850				99.1137	
FAD1000018	KE700000248	16-May-20	03-May-30	3,401	66,705.30	Fixed	10.4950				98.3336	
FIFTEEN YEAR BONDS												
FAD1000019	KE700000149	31-Mar-08	13-Mar-23	82	34,789.80	Fixed	18.2000				100.7909	
FAD1000020	KE700000048	29-Oct-08	27-Oct-23	89	31,852.40	Fixed	18.0000				100.7409	
FAD1000021	KE700000100	29-Mar-10	10-Mar-25	790	27,893.00	Fixed	15.2000				98.2452	
FAD1000022	KE700000138	29-Mar-11	20-Mar-26	1,463	36,190.80	Fixed	15.0000				97.1581	
FAD1000023	KE700000263	28-Sep-12	08-Sep-27	1,306	30,339.30	Fixed	11.8000				91.2847	
FAD1000024	KE700000178	28-Feb-13	17-Feb-28	1,364	84,473.20	Fixed	11.2000				92.4487	
FAD1000025	KE700000308	20-Apr-13	10-Apr-28	1,817	70,859.75	Fixed	10.0000				94.8018	
FAD1000026	KE700000842	28-May-15	08-May-30	3,772	79,381.80	Fixed	10.0000	12.9000	100.8208		96.3034	59,600.000
FAD1000027	KE700000879	25-Oct-15	15-Oct-30	3,818	34,411.70	Fixed	10.7500				98.8413	
FAD1000028	KE700000930	20-Jan-16	20-Jan-34	4,617	79,095.85	Fixed	10.8570				101.8542	
FAD1000029	KE700000104	13-May-16	26-May-36	4,502	81,444.75	Fixed	10.2960				100.0892	
FAD1000030	KE700000130	29-Jul-18	15-Jul-38	4,198	53,818.80	Fixed	10.2450				93.1416	
FAD1000031	KE700000213	29-Feb-20	05-Feb-40	4,400	72,156.30	Fixed	10.7500				93.8490	
FAD1000032	KE700000329	20-Apr-22	06-Apr-37	5,099	56,983.60	Fixed	11.9420				100.2489	
THIRTY YEAR BONDS												
FAD1000033	KE700000014	30-Jan-08	05-Jun-26	1,879	55,410.70	Fixed	19.7500	11.6500	101.4398	100.3442	100.1605	100,000.000
FAD1000034	KE700000175	30-May-12	05-May-31	3,817	37,324.60	Fixed	10.0000				88.3036	
FAD1000035	KE700000288	24-Nov-12	01-Nov-32	3,983	87,265.60	Fixed	10.0000				95.7619	
FAD1000036	KE700000043	20-Sep-14	01-Sep-36	4,883	12,761.20	Fixed	10.0000				107.7741	
FAD1000037	KE700000020	20-Mar-14	01-Mar-36	5,100	36,415.00	Fixed	10.0000				98.2492	
FAD1000038	KE700000065	20-Jul-14	05-Jul-36	4,605	89,186.00	Fixed	10.2000				98.7862	
FAD1000039	KE700000084	15-Nov-14	01-Nov-36	5,814	43,450.00	Fixed	10.4700				93.4330	
FAD1000040	KE700000219	16-Aug-17	22-Jul-41	6,798	79,884.00	Fixed	11.6660				98.1074	
THIRTY FIVE YEAR BONDS												
FAD1000041	KE700000309	20-Jan-10	28-Mar-35	4,821	20,182.50	Fixed	11.2000				91.3604	
FAD1000042	KE700000849	20-Jan-18	10-Apr-43	7,480	84,280.70	Fixed	10.0000				96.4883	
FAD1000043	KE700000802	10-May-17	05-Apr-46	8,400	50,490.00	Fixed	10.0000				94.8454	
FAD1000044	KE700000382	10-May-11	05-Apr-46	8,400	50,490.00	Fixed	10.0000				98.4241	
FAD1000045	KE700000069	24-Oct-12	23-Sep-47	8,907	20,899.00	Fixed	10.0000				100.2030	
INFRASTRUCTURE BONDS												
IFB1000001	KE700000010	10-Oct-11	18-Sep-21	201	11,728.90	Fixed	10.0000				100.8001	
IFB1000002	KE700000018	30-Sep-12	15-Sep-25	979	16,060.21	Fixed	11.0000	11.0000	98.9524	95.5988	95.5455	500,000.000
IFB1000003	KE700000030	30-Sep-13	15-Sep-25	979	16,060.21	Fixed	11.0000	12.0000	95.1987	95.7519	95.5455	450,000.000
IFB1000004	KE700000019	21-Oct-14	18-Oct-26	1,171	16,831.48	Fixed	10.0000				98.7356	
IFB1000005	KE700000040	16-Dec-15	10-Dec-24	882	9,305.00	Fixed	11.0000				100.2289	
IFB1000006	KE700000083	30-Mar-16	15-Mar-27	1,107	33,489.50	Fixed	10.0000				98.0000	
IFB1000007	KE700000484	23-May-16	12-May-25	883	28,035.40	Fixed	10.5000				100.1957	
IFB1000008	KE700000089	24-Oct-16	14-Oct-25	979	30,594.70	Fixed	10.0000				95.9271	
IFB1000009	KE700000788	27-Nov-17	18-Nov-24	678	21,282.20	Fixed	10.0000				100.8027	
IFB1000010	KE700000086	27-Feb-18	17-Feb-29	1,020	11,482.80	Fixed	10.0000				98.9804	
IFB1000011	KE700000803	29-Jan-18	19-Jan-33	3,883	41,184.80	Fixed	10.0000				97.2724	
IFB1000012	KE700000010	19-Nov-18	18-Oct-26	5,767	36,731.30	Fixed	11.0000				96.1032	
IFB1000013	KE700000643	29-Oct-18	08-Oct-26	4,606	71,488.00	Fixed	11.0000				97.1780	
IFB1000014	KE700000780	20-Sep-19	22-Feb-24	7,713	18,838.60	Fixed	10.2000				98.8446	
IFB1000015	KE700000861	01-Jan-20	23-Mar-26	1,107	20,028.60	Fixed	10.0000				98.3193	23,750.000
IFB1000016	KE700000846	19-Apr-20	02-Apr-29	2,074	79,472.60	Fixed	10.0000				96.4777	
IFB1000017	KE700000865	24-Apr-20	11-Apr-31	1,107	36,209.00	Fixed	10.0000				98.2009	
IFB1000018	KE700000214	20-Jan-21	05-Jan-37	5,108	66,658.30	Fixed	10.2470				98.8241	
IFB1000019	KE700000246	12-Apr-21	01-Apr-37	5,614	41,760.40	Fixed	10.0000				95.6954	
IFB1000020	KE700000527	19-Sep-21	18-Aug-42	7,390	108,742.00	Fixed	10.7370				98.8649	
IFB1000021	KE700000261	12-Jan-22	01-Mar-40	7,841	79,837.60	Fixed	10.7420				98.7420	
IFB1000022	KE700000777	21-Feb-22	20-Jan-41	6,903	98,377.50	Fixed	10.9800				100.3006	
IFB1000023	KE700000214	16-Nov-22	27-Oct-36	5,039	84,286.00	Fixed	10.0000	10.7000	103.0241	101.2818	100.9689	293,000.000
IFB1000024	KE700000835	05-Dec-22	02-Nov-38	2,108	56,181.90	Fixed	10.0000				99.3055	
BONDS SELL/BUY BACK TRANSACTIONS												
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION												
FAD1000046	KE700000026	29-Mar-10	10-Mar-25	790	27,893.00	Fixed	10.2000	10.2000	97.8218	94.8405	98.2492	400.000
FAD1000047	KE700000024	29-Mar-10	10-Mar-25	790	27,893.00	Fixed	10.2000	10.2000	96.8174	94.8405	98.2492	2,000.000
FAD1000048	KE700000057	28-Feb-18	19-Feb-24	405	65,189.00	Fixed	11.3490	12.4000	103.2114	98.5992	100.5063	15,000.000
FAD1000049	KE700000078	16-Dec-18	08-Dec-24	405	44,830.50	Fixed	11.4820	12.0000	99.5471	98.6101	98.5621	500.000
FAD1000050	KE700000048	29-Oct-18	15-Sep-25	405	31,852.40	Fixed	10.0390	11.9950	94.2166	94.5456	98.2492	23,750.000
FAD1000051	KE700000788	27-Nov-17	18-Nov-24	678	21,282.20	Fixed	10.0000	11.2511	101.0218	98.6988	100.8027	1,400.000
FAD1000052	KE700000803	29-Jan-18	19-Jan-33	3,883	41,184.80	Fixed	10.0000	10.1900	102.028	95.2982	97.2724	8,000.000
FAD1000053	KE700000843	29-Oct-18	08-Oct-26	4,606	71,488.00	Fixed	11.0000	11.0000	95.1482	97.6808	11,000.000	
FAD1000054	KE700000214	20-Jan-21	05-Jan-37	5,108	71,028.50	Fixed	11.7500	12.4000	96.0605	94.0071	91.0261	8,700.000
FAD1000055	KE700000865	01-Jun-22	18-May-38	1,307	20,326.40	Fixed	10.0000	10.8700	100.3900	100.5617	98.3193	300.000
FAD1000056	KE700000858	24-Aug-20	11-Aug-31	1,316	82,419.00	Fixed	10.0000	10.0000	92.2195	87.9872	92.2009	1,000.000
FAD1000057	KE700000309	20-Jan-10	28-Mar-35	4,821	20,182.50	Fixed	11.2000	12.7000	103.6296	95.6257	95.5455	2,000.000
FAD1000058	KE700000846	19-Apr-20	02-Apr-29	2,074	79,472.60	Fixed	10.0000	11.4500	103.6429	95.8020	96.8455	4,000.000
FAD1000059	KE700000858	05-Dec-22	02-Nov-38	2,108	56,181.90	Fixed	10.0000	10.0000	95.1889	95.1889	95.8455	6,000.000
FAD1000060	KE700000822	05-Dec-22	02-Nov-38	2,108	56,181.90	Fixed	10.0000	10.0000	95.1889	95.1889	95.8455	6,000.000
FAD1000061	KE700000822	05-Dec-22	02-Nov-38	2,108	56,181.90	Fixed	10.0000	10.0000	95.1889	95.1889	95.8455	6,000.000
FAD1000062	KE700000822	05-Dec-22	02-Nov-38	2,108	56,181.90	Fixed	10.0000	10.0000	95.1889	95.1889	95.8455	6,000.000
FAD1000063	KE700000822	05-Dec-22	02-Nov-38	2,108	56,181.90	Fixed	10.0000	10.0000	95.1889	95.1889	95.8455	6,000.000
FAD1000064	KE700000822	05-Dec-22	02-Nov-38</									