

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE												January 12, 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)
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION												
THREE YEAR BONDS												
FD10000001	KE700000012	11-Apr-22	07-Apr-25	818	58,837.00	Fixed	11.7860				89.8873	
FIVE YEAR BONDS												
FD10000001	KE500000014	29-Mar-18	29-Mar-23	67	30,726.50	Fixed	12.2990				100.7895	
FD10000001	KE500000017	28-Feb-18	28-Feb-24	463	65,189.00	Fixed	11.3490				100.5063	
FD10000001	KE500000019	13-May-18	24-Mar-24	490	39,851.00	Fixed	11.8720				99.5195	
FD10000001	KE500000026	18-Oct-18	09-Oct-24	497	44,830.00	Fixed	11.4820				99.5621	
FD10000001	KE500000047	17-Mar-18	06-Mar-24	344	69,882.20	Fixed	11.8470				99.3970	
FD10000001	KE700000003	18-Nov-21	08-Nov-26	1,397	66,075.85	Fixed	11.2770				98.7388	
TEN YEAR BONDS												
FD10000001	KE500000007	01-Mar-13	13-Jun-23	198	39,448.20	Fixed	14.3710				101.6462	
FD10000001	KE500000009	20-May-15	15-Jan-24	308	35,832.15	Fixed	14.1850				101.4821	
FD10000001	KE500000020	29-Aug-15	17-Aug-20	1,113	18,306.45	Fixed	13.0390				100.1770	
FD10000001	KE500000027	31-Mar-17	18-Mar-27	1,045	49,432.00	Fixed	14.2660				99.9991	
FD10000001	KE500000032	27-Apr-18	14-Apr-23	2,047	40,344.00	Fixed	13.6890				97.2658	
FD10000001	KE500000024	17-Dec-18	08-Dec-24	2,153	69,213.65	Fixed	14.3520				98.6596	
FD10000001	KE500000053	20-Feb-19	12-Feb-24	2,229	67,334.45	Fixed	14.2490				98.9171	
FD10000001	KE500000077	16-Apr-19	06-Apr-29	2,272	60,725.30	Fixed	14.3000	11.9897	95.0649	90.8198	100.0000	
FD10000001	KE500000479	16-Apr-19	06-Apr-29	2,268	68,254.45	Fixed	11.5170				98.8599	
FD10000001	KE500000559	20-Nov-19	12-Nov-29	2,496	89,872.85	Fixed	14.2850				99.1137	
FD10000001	KE700000036	18-May-22	03-May-32	3,305	66,705.30	Fixed	11.4950				98.3336	
FIFTEEN YEAR BONDS												
FD10000001	KE500000149	31-Mar-08	13-Mar-23	80	34,789.80	Fixed	14.2000				100.7399	
FD10000001	KE500000048	29-Oct-08	27-Oct-23	194	31,852.45	Fixed	14.0000				100.7499	
FD10000001	KE500000100	29-Mar-10	10-Mar-25	788	27,893.00	Fixed	14.2500				98.2492	
FD10000001	KE500000139	29-Mar-11	09-Mar-26	1,047	26,390.80	Fixed	14.0000				95.1589	
FD10000001	KE500000073	26-Sep-12	08-Sep-27	1,408	50,939.30	Fixed	11.8900				91.2647	
FD10000001	KE500000179	29-Feb-13	17-Feb-28	1,363	64,473.20	Fixed	11.2000				92.4497	
FD10000001	KE500000008	20-Apr-13	10-Apr-28	1,015	70,859.75	Fixed	14.0000				94.8019	
FD10000001	KE500000042	29-May-15	09-May-31	3,779	78,381.85	Fixed	14.0000				100.8204	
FD10000001	KE500000079	29-Oct-15	18-Oct-30	3,917	34,411.70	Fixed	14.7500				98.8413	
FD10000001	KE500000030	20-Jan-18	20-Jan-24	4,015	79,095.85	Fixed	11.8570				101.8542	
FD10000001	KE500000110	13-May-18	24-Mar-24	4,100	81,444.75	Fixed	13.2960				100.0892	
FD10000001	KE500000130	20-Apr-18	10-Apr-24	4,107	53,818.80	Fixed	14.2400				99.1476	
FD10000001	KE500000173	29-Sep-18	25-Sep-23	4,467	73,156.30	Fixed	14.7500				99.8499	
FD10000001	KE700000039	20-Apr-22	06-Apr-37	5,198	56,983.65	Fixed	11.9420				100.2499	
TWENTY YEAR BONDS												
FD10000001	KE500000149	30-Jan-08	05-Jun-26	1,871	55,410.70	Fixed	14.7500	11.6500	101.0134	100.3424	100.1559	100.0000
FD10000001	KE500000179	29-Sep-12	18-May-31	3,935	37,024.65	Fixed	14.0000				98.3036	
FD10000001	KE500000038	20-May-12	10-May-32	3,987	87,265.65	Fixed	14.0000				98.7619	
FD10000001	KE500000043	26-Sep-16	11-Sep-26	3,981	87,265.65	Fixed	14.0000				98.7619	
FD10000001	KE500000050	20-May-16	11-May-26	5,907	94,515.00	Fixed	14.0000				100.0000	
FD10000001	KE500000065	20-Jul-18	05-Jul-28	4,603	89,188.00	Fixed	13.2000				98.7862	
FD10000001	KE700000032	18-Aug-21	22-Jul-31	6,796	73,984.00	Fixed	13.6600				98.1074	
TWENTY FIVE YEAR BONDS												
FD10000001	KE500000009	20-Jan-10	20-Mar-30	4,819	20,182.00	Fixed	11.2000				91.3604	
FD10000001	KE500000049	20-Jan-18	20-May-41	7,408	94,026.70	Fixed	14.0000				98.4893	
FD10000001	KE700000002	10-May-21	10-Apr-46	8,408	36,460.00	Fixed	14.8000	14.2000	100.0000	98.0000	50.0000	50.0000
FD10000001	KE500000093	21-Oct-21	21-Sep-47	9,005	20,899.83	Fixed	14.1800				100.2033	
THIRTY YEAR BONDS												
FD10000001	KE500000135	28-Feb-11	21-Jan-41	6,904	28,144.70	Fixed	12.0000				98.8334	
INFRASTRUCTURE BONDS												
FD10000001	KE500000042	01-Oct-11	18-Sep-23	249	11,735.50	Fixed	12.0000				102.8623	
FD10000001	KE500000046	20-Sep-11	15-May-25	367	16,989.20	Fixed	11.0000	12.3000	100.0000	97.8884	100.0000	100.0000
FD10000001	KE500000139	20-Sep-13	15-Sep-26	777	16,060.21	Fixed	11.0000	12.2500	100.0000	97.1190	97.1384	100.0000
FD10000001	KE500000109	27-Oct-14	12-Oct-26	1,369	16,617.40	Fixed	11.0000				98.7192	
FD10000001	KE500000100	14-Dec-14	16-Dec-26	990	8,606.00	Fixed	11.0000				99.2289	
FD10000001	KE500000103	30-Mar-16	15-Mar-27	1,607	33,486.65	Fixed	11.0000				98.7329	
FD10000001	KE500000044	23-May-16	13-May-26	391	28,345.40	Fixed	11.0000				98.3494	
FD10000001	KE500000069	20-Jul-16	18-Oct-31	3,198	30,024.70	Fixed	12.0000				98.5171	
FD10000001	KE500000078	27-Aug-16	18-Oct-31	379	21,952.70	Fixed	11.0000				99.6027	
FD10000001	KE500000080	27-Feb-17	10-Feb-28	2,223	11,462.85	Fixed	11.0000				98.6804	
FD10000001	KE500000083	23-Jun-17	10-Feb-28	3,961	41,344.80	Fixed	11.0000				99.2714	
FD10000001	KE500000038	18-Nov-18	18-Oct-28	5,766	38,787.30	Fixed	11.8000				94.1002	
FD10000001	KE500000043	20-Dec-18	18-Oct-28	4,892	17,028.05	Fixed	11.7000				95.0081	
FD10000001	KE500000076	20-May-19	27-Feb-41	7,711	14,838.00	Fixed	14.0000				98.8443	
FD10000001	KE500000063	03-Jan-20	20-May-28	1,209	20,028.00	Fixed	11.2000				96.3193	
FD10000001	KE500000062	15-Mar-20	16-Mar-29	2,077	78,827.80	Fixed	11.8000				97.8500	
FD10000001	KE500000056	24-Aug-20	11-Aug-31	3,133	82,408.00	Fixed	11.8000				98.2089	
FD10000001	KE500000034	20-Jan-21	20-Jan-31	1,007	26,843.10	Fixed	11.8000				98.6311	
FD10000001	KE700000036	18-Apr-21	21-Mar-39	5,812	61,785.00	Fixed	12.8000				98.6864	
FD10000001	KE500000037	13-Sep-21	21-Mar-39	7,104	108,142.30	Fixed	12.7500				98.8465	
FD10000001	KE500000037	13-Sep-21	21-Mar-39	7,104	108,142.30	Fixed	12.7500				98.8465	
FD10000001	KE500000037	13-Sep-21	21-Mar-39	7,104	108,142.30	Fixed	12.7500				98.8465	
FD10000001	KE500000037	13-Sep-21	21-Mar-39	7,104	108,142.30	Fixed	12.7500				98.8465	
FD10000001	KE500000037	13-Sep-21	21-Mar-39	7,104	108,142.30	Fixed	12.7500				98.8465	
FD10000001	KE500000037	13-Sep-21	21-Mar-39	7,104	108,142.30	Fixed	12.7500				98.8465	
FD10000001	KE500000037	13-Sep-21	21-Mar-39	7,104	108,142.30	Fixed	12.7500				98.8465	
FD10000001	KE500000037	13-Sep-21	21-Mar-39	7,104	108,142.30	Fixed	12.7500				98.8465	
FD10000001	KE500000037	13-Sep-21	21-Mar-39	7,104	108,142.30	Fixed	12.7500				98.8465	
FD10000001	KE500000037	13-Sep-21	21-Mar-39	7,104	108,142.30	Fixed	12.7500				98.8465	
FD10000001	KE500000037	13-Sep-21	21-Mar-39	7,104	108,142.30	Fixed	12.7500				98.8465	
FD10000001	KE500000037	13-Sep-21	21-Mar-39	7,104	108,142.30	Fixed	12.7500				98.8465	
FD10000001	KE500000037	13-Sep-21	21-Mar-39	7,104	108,142.30	Fixed	12.7500				98.8465	
FD10000001	KE500000037	13-Sep-21	21-Mar-39	7,104	108,142.30	Fixed	12.7500				98.8465	
FD10000001	KE500000037	13-Sep-21	21-Mar-39	7,104	108,142.30	Fixed	12.7500				98.8465	
FD10000001	KE500000037	13-Sep-21	21-Mar-39	7,104	108,142.30	Fixed	12.7500				98.8465	
FD10000001	KE500000037	13-Sep-21	21-Mar-39	7,104	108,142.30	Fixed	12.7500				98.8465	
FD10000001	KE500000037	13-Sep-21	21-Mar-39	7,104	108,142.30	Fixed	12.7500				98.8465	
FD10000001	KE500000037	13-Sep-21	21-Mar-39	7,104	108,142.30	Fixed	12.7500				98.8465	
FD10000001	KE500000037	13-Sep-21	21-Mar-39	7,104	108,142.30	Fixed	12.7500				98.8465	
FD10000001	KE500000037	13-Sep-21	21-Mar-39	7,104	108,142.30	Fixed	12.7500				98.8465	
FD10000001	KE500000037	13-Sep-21	21-Mar-39	7,104	108,142.30	Fixed	12.7500				98.8465	
FD10000001	KE500000037	13-Sep-21	21-Mar-39	7,104	108,142.30	Fixed	12.7500				98.8465	
FD10000001	KE500000037	13-Sep-21	21-Mar-39	7,104	108,142.30	Fixed	12.7500				98.8465	
FD10000001	KE500000037	13-Sep-21	21-Mar-39	7,104	108,142.30	Fixed	12.7500				98.8465	
FD10000001	KE500000037	13-Sep-21	21-Mar-39	7,104	108,142.30	Fixed	12.7500				98.8465	
FD10000001	KE500000037	13-Sep-21	21-Mar-39	7,104	108,142.30	Fixed	12.7500				98.8465	
FD10000001	KE500000037	13-Sep-21	21-Mar-39	7,104	108,142.30	Fixed	12.7500				98.8465	
FD10000001	KE500000037	13-Sep-21	21-Mar-39	7,104	108,142.30	Fixed	12.7500				98.8465	
FD10000001	KE500000037	13-Sep-21	21-Mar-39	7,104	108,142.30	Fixed	12.7500				98.8465	
FD10000001	KE500000037											