

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE												January 16, 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												January 16, 2023
THREE YEAR BONDS												
KEN00000812	KE70000812	11-Apr-22	07-Apr-25	812	58,837.00	Fixed	11.7860	-	-	-	89.2873	-
FIVE YEAR BONDS												
KEN00000814	KE70000814	29-Mar-18	20-Mar-23	612	30,726.55	Fixed	12.2995	10.2500	104.3288	100.3085	100.7895	60,000.000
KEN00000815	KE70000815	28-Feb-18	19-Feb-24	1820	49,189.00	Fixed	11.4045	-	-	-	100.5093	-
KEN00000816	KE70000816	13-May-18	04-May-23	475	39,851.40	Fixed	11.8578	-	-	-	99.5195	-
KEN00000818	KE70000818	18-Dec-18	09-Dec-23	605	44,830.00	Fixed	11.4820	-	-	-	99.5641	-
KEN00000819	KE70000819	11-May-18	02-May-23	610	49,882.25	Fixed	11.8475	-	-	-	99.3970	-
KEN00000820	KE70000820	18-Nov-18	09-Nov-23	1,393	66,475.85	Fixed	11.2775	-	-	-	98.7388	-
TEN YEAR BONDS												
KEN00000807	KE70000807	01-Mar-13	19-Jun-23	194	39,448.20	Fixed	14.3710	-	-	-	101.6462	-
KEN00000808	KE70000808	20-May-15	10-Jan-24	364	35,832.15	Fixed	14.1800	-	-	-	101.4921	-
KEN00000828	KE70000828	29-Aug-15	17-Aug-25	1,395	18,306.45	Fixed	10.0295	-	-	-	103.1775	-
KEN00000737	KE70000737	31-Mar-17	19-Aug-27	1,645	49,432.05	Fixed	14.2650	-	-	-	98.9991	-
KEN00000762	KE70000762	27-Apr-16	14-Apr-26	1,027	40,344.00	Fixed	12.0895	-	-	-	97.2658	-
KEN00000824	KE70000824	17-Dec-18	08-Dec-24	2,149	69,213.65	Fixed	10.8520	-	-	-	98.6596	-
KEN00000853	KE70000853	29-Feb-18	17-Feb-24	2,219	67,334.45	Fixed	10.5175	-	-	-	98.9171	-
KEN00000877	KE70000877	16-Apr-18	06-Apr-24	2,088	60,725.30	Fixed	10.3000	-	-	-	98.9690	-
KEN00000878	KE70000878	16-Apr-18	06-Apr-24	2,088	66,254.45	Fixed	10.3170	-	-	-	98.8198	-
KEN00000859	KE70000859	26-Nov-19	12-Nov-24	2,492	89,872.85	Fixed	10.2850	-	-	-	98.1137	-
KEN00000836	KE70000836	16-May-12	03-May-32	3,305	60,705.30	Fixed	10.4950	-	-	-	98.3336	-
FIFTEEN YEAR BONDS												
KEN00000848	KE70000848	31-Mar-08	13-Mar-23	58	34,789.80	Fixed	14.2000	-	-	-	100.7909	-
KEN00000849	KE70000849	29-Oct-08	27-Oct-23	630	31,852.45	Fixed	10.0000	-	-	-	100.7499	-
KEN00000850	KE70000850	28-Mar-10	10-Mar-25	794	27,693.00	Fixed	10.2500	-	-	-	98.2452	-
KEN00000851	KE70000851	28-Mar-11	09-Mar-26	1,607	26,199.80	Fixed	10.0000	-	-	-	98.1381	-
KEN00000823	KE70000823	26-Sep-12	08-Sep-27	1,404	30,339.30	Fixed	11.0000	-	-	-	91.2647	-
KEN00000817	KE70000817	28-Feb-13	17-Feb-28	1,348	87,473.20	Fixed	11.2000	-	-	-	91.4987	-
KEN00000809	KE70000809	20-Apr-13	10-Apr-28	1,811	70,859.75	Fixed	10.0000	-	-	-	94.8018	-
KEN00000842	KE70000842	28-May-15	09-May-31	3,706	78,381.85	Fixed	10.4000	-	-	-	100.8204	-
KEN00000879	KE70000879	25-Oct-15	15-Oct-30	3,613	34,411.70	Fixed	10.7500	-	-	-	98.8413	-
KEN00000830	KE70000830	20-Jan-18	10-Jan-24	4,611	79,095.85	Fixed	10.8570	-	-	-	101.8542	-
KEN00000810	KE70000810	13-May-18	04-May-24	4,716	81,444.75	Fixed	10.7295	-	-	-	100.0892	-
KEN00000813	KE70000813	29-Jul-18	10-Jul-24	4,103	53,818.00	Fixed	10.2450	-	-	-	93.1476	-
KEN00000814	KE70000814	29-Jul-18	10-Jul-24	4,103	72,156.30	Fixed	10.7590	-	-	-	93.8499	-
KEN00000829	KE70000829	26-Apr-22	06-Apr-37	5,194	56,983.65	Fixed	11.9420	-	-	-	100.2489	-
TWENTY YEAR BONDS												
KEN00000801	KE70000801	30-Jan-08	05-Jun-26	1,987	55,410.70	Fixed	10.7500	10.6500	101.6609	100.3087	100.5203	100,000.000
KEN00000819	KE70000819	30-Mar-12	15-Mar-31	1,607	37,324.45	Fixed	10.0000	-	-	-	98.3076	-
KEN00000826	KE70000826	24-Mar-12	15-Mar-32	3,677	87,265.65	Fixed	10.0000	-	-	-	98.7619	-
KEN00000843	KE70000843	26-Sep-14	11-Sep-28	4,877	12,761.20	Fixed	10.4000	-	-	-	100.7741	-
KEN00000825	KE70000825	26-Mar-15	11-Mar-30	5,162	34,415.00	Fixed	10.0000	-	-	-	100.8452	-
KEN00000827	KE70000827	30-Jul-18	10-Jul-24	5,469	89,186.00	Fixed	10.2000	14.1500	100.4284	100.5072	98.7862	200,000.000
KEN00000884	KE70000884	15-Apr-18	11-Apr-24	6,308	43,450.00	Fixed	10.8730	-	-	-	93.4370	-
KEN00000821	KE70000821	16-Aug-11	22-Jul-31	6,792	79,984.00	Fixed	11.6660	-	-	-	98.1074	-
TWENTY FIVE YEAR BONDS												
KEN00000809	KE70000809	28-Jun-10	28-Mar-30	4,315	20,182.50	Fixed	11.2000	-	-	-	91.3604	-
KEN00000849	KE70000849	20-Jan-18	20-May-41	7,404	84,236.70	Fixed	10.4000	-	-	-	96.4893	-
KEN00000852	KE70000852	10-May-11	10-Apr-46	8,498	30,460.00	Fixed	10.8540	-	-	-	98.8451	-
KEN00000803	KE70000803	24-Oct-02	23-Sep-47	5,018	20,893.81	Fixed	14.1880	-	-	-	100.2033	-
THIRTY YEAR BONDS												
KEN00000815	KE70000815	28-Feb-11	21-Jul-41	6,190	28,144.70	Fixed	12.0000	-	-	-	90.8334	-
INFRASTRUCTURE BONDS												
KEN00000824	KE70000824	03-Oct-11	18-Sep-23	295	11,735.50	Fixed	12.0000	-	-	-	102.8623	-
KEN00000816	KE70000816	26-Sep-10	15-Sep-26	871	18,680.21	Fixed	11.0000	-	-	-	98.7786	-
KEN00000817	KE70000817	26-Sep-10	15-Sep-26	871	18,680.21	Fixed	11.0000	-	-	-	98.7786	-
KEN00000819	KE70000819	27-Oct-14	12-Oct-26	1,395	16,451.48	Fixed	11.0000	-	-	-	95.7192	-
KEN00000810	KE70000810	14-Dec-15	02-Dec-26	986	8,206.00	Fixed	11.0000	-	-	-	100.2299	-
KEN00000863	KE70000863	30-May-15	15-May-27	1,407	31,446.45	Fixed	10.0000	-	-	-	98.7619	-
KEN00000864	KE70000864	23-May-16	12-May-26	987	28,302.40	Fixed	12.7500	-	-	-	95.5131	250,000.000
KEN00000868	KE70000868	24-Oct-15	13-Oct-26	1,305	26,004.70	Fixed	10.0000	-	-	-	95.2171	-
KEN00000878	KE70000878	27-Feb-17	18-Nov-24	872	21,882.25	Fixed	10.5000	-	-	-	100.6027	-
KEN00000880	KE70000880	27-Feb-17	18-Nov-24	872	11,462.60	Fixed	10.5000	-	-	-	99.6894	-
KEN00000883	KE70000883	28-Jan-18	10-Jan-33	3,687	41,184.80	Fixed	10.0000	-	-	-	97.0724	-
KEN00000896	KE70000896	20-Mar-18	22-Feb-44	7,707	18,836.05	Fixed	12.0000	-	-	-	98.8494	-
KEN00000897	KE70000897	03-Apr-18	04-May-48	1,205	20,238.65	Fixed	12.0000	-	-	-	98.4777	-
KEN00000840	KE70000840	15-Apr-09	02-Apr-29	2,098	78,473.00	Fixed	10.8000	-	-	-	98.4777	-
KEN00000861	KE70000861	24-Apr-11	17-Apr-31	3,109	26,458.00	Fixed	10.0000	-	-	-	98.8494	-
KEN00000824	KE70000824	20-Jan-11	10-Jan-37	5,103	80,866.35	Fixed	10.2000	-	-	-	98.8494	-
KEN00000866	KE70000866	12-May-12	11-May-38	8,908	81,156.00	Fixed	10.0000	-	-	-	98.8494	-
KEN00000821	KE70000821	17-Sep-11	18-Aug-42	7,154	108,742.20	Fixed	10.2500	-	-	-	98.8494	-
KEN00000832	KE70000832	13-Jan-12	11-May-41	6,305	108,742.20	Fixed	10.2500	10.8500	100.4700	99.3493	70,000.000	
KEN00000877	KE70000877	21-Feb-22	28-Jan-41	6,587	99,477.55	Fixed	12.8650	-	-	-	100.3609	-
KEN00000824	KE70000824	14-Nov-12	27-Oct-36	5,033	94,256.60	Fixed	10.8000	10.8000	102.1960	100.0007	99.3908	250,000.000
KEN00000818	KE70000818	14-Nov-12	27-Oct-36	5,033	94,256.60	Fixed	10.8000	10.8000	102.1960	101.2380	101.2380	90,000.000
KEN00000834	KE70000834	05-Dec-12	27-Nov-36	5,192	93,561.80	Fixed	10.7120	10.9500	104.8146	101.3008	100.8170	70,000.000
BONDS SELL/BUY BACK TRANSACTIONS												
KEN00000824	KE70000824	16-Nov-12	27-Oct-36	6,039	94,256.60	Fixed	10.8000	10.8000	102.6330	100.4216	101.2339	300,000.000
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION												
KEN00000815	KE70000815	31-Mar-08	13-Mar-23	58	34,789.80	Fixed	12.8000	9.8000	104.7841	104.0042	100.7909	18,000.000
KEN00000817	KE70000817	31-Mar-17	19-Aug-27	1,645	49,432.05	Fixed	10.0000	10.3400	104.8971	104.8971	98.9991	8,000.000
KEN00000818	KE70000818	10-Apr-18	10-Mar-23	5,908	81,550.00	Fixed	10.8500	10.8000	91.8712	88.3054	91.6103	8,000.000
KEN00000819	KE70000819	10-Apr-18	10-Mar-23	5,908	79,886.05	Fixed	10.4400	10.4000	95.8498	91.7000	96.3074	20,000.000
KEN00000820	KE70000820	10-Apr-18	10-Mar-23	5,908	79,886.05	Fixed	10.4400	10.4000	95.8498	91.7000	96.3074	20,000.000
KEN00000821	KE70000821	23-May-18	10-Apr-23	3,617	58,743.45	Fixed	11.5170	10.7350	95.2880	90.3034	90.8198	900.000
KEN00000841	KE70000841	23-May-18	10-Apr-23	3,617	28,102.60	Fixed	10.0000	10.7600	91.7316	85.8883	93.5131	40,000.000
KEN00000823	KE70000823	26-Sep-12	08-Sep-27	1,404	30,339.30	Fixed	11.0000	-	-	-	91.2647	-
KEN00000817	KE70000817	28-Feb-13	17-Feb-28	1,348	87,473.20	Fixed	11.2000	-	-	-	91.4987	-
KEN00000809	KE70000809	20-Apr-13	10-Apr-28	1,811	70,859.75	Fixed	10.0000	-	-	-	94.8018	-
KEN00000842	KE70000842	28-May-15	09-May-31	3,706	78,381.85	Fixed	10.4000	-	-	-	100.8204	-
KEN00000879	KE70000879	25-Oct-15	15-Oct-30	3,613	34,411.70	Fixed	10.7500	-	-	-	98.8413	-
KEN00000830	KE70000830	20-Jan-18	10-Jan-24	4,611	79,095.85	Fixed	10.8570	-	-	-	101.8542	-
KEN00000810	KE70000810	13-May-18	04-May-24	4,716	81,444.75	Fixed	10.7295	-	-	-	100.0892	-
KEN00000813	KE70000813	29-Jul-18	10-Jul-24	4,103	53,818.00	Fixed	10.2450	-	-	-	93.1476	-
KEN00000814	KE70000814	29-Jul-18	10-Jul-24	4,103	72,156.30	Fixed	10.7590	-	-	-	93.8499	-
KEN00000829	KE70000829	26-Apr-22	06-Apr-37	5,194	56,983.65	Fixed	11.9420	-	-	-	100.2489	-
CENTRAL BANK OF KENYA												
CENTRAL BANK RESERVE NOTE (DBR) SECURE												
KEN00000801	KE70000801	30-Jan-08	05-Jun-26	1,987	55,410.70	Fixed	10.7500	10.6500	101.6609	100.3087	100.5203	100,000.000