

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE												January 17, 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 17, 2023
THREE YEAR BONDS												
FD10000001	KE700000012	11-Apr-22	07-Apr-25	811	58.837.00	Fixed	11.7860				88.0273	
FIVE YEAR BONDS												
FD10010001	KE700000014	20-Mar-18	20-Mar-23	62	30.726.00	Fixed	12.2900	15.4359	104.3288	109.2742	100.3090	60.000.000
FD10010002	KE700000017	28-Feb-18	28-Feb-24	398	65.189.00	Fixed	11.3490				100.5063	
FD10010003	KE700000106	13-May-18	24-Mar-24	273	39.851.00	Fixed	11.8720				98.5195	
FD10010004	KE700000076	18-Jun-18	08-Jun-24	892	44.830.00	Fixed	11.4420				99.5621	
FD10010005	KE700000047	11-May-18	08-Jun-24	839	39.837.00	Fixed	11.8470				98.9870	
FD10010006	KE700000069	18-Nov-18	08-Nov-26	1,392	66.075.80	Fixed	11.2770				98.7398	
TEN YEAR BONDS												
FD10010007	KE700000007	01-Mar-13	13-Jun-23	193	39.448.20	Fixed	16.3710				101.6462	
FD10010008	KE700000090	20-May-15	15-Jan-24	363	35.832.10	Fixed	14.1850				101.4921	
FD10010009	KE700000028	29-Aug-15	17-Aug-25	1,398	18.306.00	Fixed	15.0390				103.1775	
FD10010010	KE700000737	31-Mar-17	18-Mar-27	1,664	49.432.00	Fixed	14.2650				98.9991	
FD10010011	KE700000702	27-Apr-18	14-Apr-28	2,006	40.344.00	Fixed	11.6500	107.5387	96.2907		97.2658	300.000.000
FD10010012	KE700000024	17-Dec-18	08-Dec-28	2,148	69.213.60	Fixed	14.8520				98.6596	
FD10010013	KE700000063	20-Feb-19	17-Feb-29	2,218	67.334.00	Fixed	15.0170				96.9172	
FD10010014	KE700000077	16-Apr-19	06-Apr-29	2,087	60.725.30	Fixed	14.3000				96.9690	
FD10010015	KE700000478	16-Apr-19	06-Apr-29	2,201	66.254.00	Fixed	15.1710				98.1198	
FD10010016	KE700000059	26-Nov-19	12-Nov-29	2,491	89.872.80	Fixed	14.2850				98.1137	
FD10010017	KE700000046	16-May-22	03-May-32	3,306	66.705.30	Fixed	14.4950				98.5336	
FIFTEEN YEAR BONDS												
FD10010018	KE700000149	31-Mar-08	13-Mar-23	51	34.789.80	Fixed	14.2500				100.7309	
FD10010019	KE700000048	26-Oct-18	27-Oct-28	639	31.852.60	Fixed	15.0000				100.7409	
FD10010020	KE700000100	28-Mar-19	10-Mar-29	793	27.693.00	Fixed	14.2000				98.2452	
FD10010021	KE700000073	26-Sep-12	08-Sep-27	1,493	30.339.30	Fixed	11.8000				91.2647	
FD10010022	KE700000139	28-Mar-19	10-Mar-29	1,496	26.199.80	Fixed	14.9000				95.1581	
FD10010023	KE700000073	26-Sep-12	08-Sep-27	1,493	30.339.30	Fixed	11.8000				91.2647	
FD10010024	KE700000042	28-May-15	09-May-31	3,705	70.381.60	Fixed	14.8000				100.8204	
FD10010025	KE700000079	25-Oct-15	16-Oct-30	3,972	34.411.70	Fixed	14.8410				98.8413	
FD10010026	KE700000040	20-Jan-18	20-Jan-24	4,010	79.095.80	Fixed	14.8370				101.8542	
FD10010027	KE7000001104	13-May-18	26-Mar-26	4,115	81.444.70	Fixed	14.7260				100.0892	
FD10010028	KE700000130	29-Jul-18	15-Apr-24	4,192	53.818.80	Fixed	14.2450				93.1416	
FD10010029	KE700000074	29-Feb-20	25-Feb-30	4,462	79.156.30	Fixed	14.7590				93.8499	
FD10010030	KE700000058	26-Apr-22	06-Apr-37	5,193	64.144.00	Fixed	11.8420				100.2489	
TWENTY YEAR BONDS												
FD10010031	KE700000001	05-Jun-08	05-Jun-28	1,986	55.410.70	Fixed	14.7000	11.6000	101.8803	105.5254	100.3367	100.000.000
FD10010032	KE700000175	30-Mar-12	16-Mar-31	3,820	37.324.60	Fixed	15.0000				98.3076	
FD10010033	KE700000026	24-May-12	16-Mar-32	3,978	87.248.60	Fixed	14.0000				95.7619	
FD10010034	KE700000043	26-Sep-14	11-Sep-28	4,870	12.761.20	Fixed	14.0000				107.7741	
FD10010035	KE700000020	26-Mar-15	11-Mar-30	5,102	34.510.80	Fixed	14.0000				100.9492	
FD10010036	KE700000065	30-Jul-18	25-Jul-28	5,688	89.186.00	Fixed	13.2000	14.0000	101.0609	101.0066	100.5372	200.000.000
FD10010037	KE700000084	15-Nov-18	01-Nov-27	6,167	43.460.00	Fixed	13.4370				97.8379	
FD10010038	KE700000029	16-Aug-21	22-Jul-41	6,791	79.884.00	Fixed	13.6660				98.1074	
TWENTY FIVE YEAR BONDS												
FD10010039	KE700000009	28-Jun-10	28-Mar-30	4,814	20.182.00	Fixed	11.2000				91.3604	
FD10010040	KE700000049	20-Jul-11	20-May-41	7,633	44.236.70	Fixed	14.4000				96.4893	
FD10010041	KE700000062	10-May-11	10-Apr-46	8,481	36.460.00	Fixed	14.8000				98.8461	
FD10010042	KE700000093	24-Oct-12	23-Sep-47	9,015	20.889.80	Fixed	14.1800				100.2033	
THIRTY YEAR BONDS												
FD10010043	KE700000018	28-Feb-11	21-Jan-41	6,179	28.144.70	Fixed	12.0000				98.8334	
INFRASTRUCTURE BONDS												
IFB10011101	KE700000042	03-Oct-11	18-Sep-23	294	11.735.00	Fixed	12.0000				102.6923	
IFB10011102	KE700000036	26-Sep-11	18-Sep-23	371	16.881.20	Fixed	11.9000				98.1798	
IFB10011103	KE700000109	27-Oct-14	12-Oct-26	1,364	16.611.40	Fixed	11.0000				95.7192	
IFB10011104	KE700000100	14-Dec-15	02-Dec-26	985	8.206.00	Fixed	11.0000				100.2299	
IFB10011105	KE700000063	30-Mar-15	16-Mar-27	1,407	31.486.00	Fixed	11.0000				98.7929	
IFB10011106	KE700000494	23-May-17	12-May-26	986	26.302.40	Fixed	12.2750	102.3661	100.1943	98.5876	295.000.000	
IFB10011107	KE700000069	24-Oct-17	04-Oct-31	1,000	26.502.70	Fixed	12.0000				98.2111	
IFB10011108	KE700000080	27-Feb-17	17-Feb-24	1,218	11.452.80	Fixed	14.0000				95.6894	
IFB10011109	KE700000093	28-Jun-18	10-Jun-30	3,696	41.184.00	Fixed	14.0000				97.0724	
IFB10011110	KE700000099	14-Nov-18	28-Jun-30	3,987	36.784.00	Fixed	14.0000				98.3908	
IFB10011111	KE700000093	28-Jul-18	28-Oct-30	4,687	71.028.00	Fixed	11.7000				91.0261	
IFB10011112	KE700000070	26-Mar-19	22-Feb-44	7,708	18.836.00	Fixed	12.0000				98.8494	
IFB10011113	KE700000062	03-Jun-19	24-May-46	1,208	20.226.00	Fixed	12.0000				96.4777	100.000.000
IFB10011114	KE700000040	13-Apr-19	02-Apr-29	2,167	78.873.00	Fixed	13.8000	13.8000	94.1241	91.1733	98.4777	100.000.000
IFB10011115	KE700000061	24-Apr-19	17-Mar-31	3,106	30.458.00	Fixed	14.0000				95.6498	
IFB10011116	KE700000024	12-May-21	11-Mar-38	5,967	81.356.00	Fixed	14.0000				98.8904	
IFB10011117	KE700000037	13-Sep-21	18-Aug-42	7,103	108.742.00	Fixed	12.2710				98.8465	
IFB10011118	KE700000032	13-Jun-21	11-May-44	7,103	108.742.00	Fixed	13.7000	101.5643	100.2201	100.3492	70.000.000	
IFB10011119	KE700000077	21-Feb-22	28-Jun-41	6,596	99.377.00	Fixed	12.8650				100.3609	
IFB10011120	KE700000024	14-Nov-22	27-Oct-36	5,032	94.258.00	Fixed	13.8000	13.8000	102.9717	100.6211	100.000.000	
IFB10011121	KE700000024	14-Nov-22	27-Oct-36	5,032	94.258.00	Fixed	13.8000	13.7000	100.3000	100.8064	100.2393	200.000.000
IFB10011122	KE700000024	14-Nov-22	27-Oct-36	5,032	94.258.00	Fixed	13.8000	13.7000	100.1190	100.8064	100.2393	200.000.000
IFB10011123	KE700000024	05-Dec-22	27-Nov-42	5,141	99.841.00	Fixed	13.7150	12.1800	104.2438	103.3815	100.3028	70.000.000
BONDS SELL/BUY BACK TRANSACTIONS												
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION												
FD100100001	KE700000004	26-Oct-08	27-Oct-28	609	31.852.60	Fixed	14.9000	14.1100	103.0658	105.9461	100.7369	2,000.000
FD100100002	KE700000048	26-Oct-09	27-Oct-28	609	31.852.60	Fixed	14.8000	14.1100	103.0662	105.9468	100.7409	5,000.000
FD100100003	KE700000089	26-Nov-11	11-Nov-32	3,870	87.248.60	Fixed	14.0000	11.7717	92.4616	95.0172	98.7813	1,000.000
FD100100004	KE700000084	16-Nov-11	16-Aug-29	3,967	84.850.00	Fixed	14.0000	14.0000	96.9627	96.7018	94.4300	4,000.000
FD100100005	KE700000479	19-Aug-13	18-Aug-29	2,305	69.743.40	Fixed	11.5170	14.0000	102.0443	97.8001	98.8198	900.000
FD100100006	KE700000020	19-Aug-13	22-Apr-41	2,305	73.850.00	Fixed	14.0000	14.0000	102.0443	96.3012	96.1074	200.000.000
FD100100007	KE700000430	18-Dec-15	02-Dec-24	885	8.206.00	Fixed	11.0000	10.5171	102.0796	100.7801	100.2299	3,000.000
FD100100008	KE700000798	27-May-17	18-May-24	871	21.882.20	Fixed	14.5000	10.1174	106.8417	103.8423	100.6077	1,800.000
FD100100009	KE700000093	28-Jun-18	10-Jun-30	3,696	41.184.00	Fixed	11.7000	12.8200	98			

Traded Volume (Kshs)	2,055,100,000	1,581,100,000	92	192
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KEY INVESTMENT CONSIDERATIONS

There are a number of considerations that an investor should take into account when investing in these bonds, including the creditworthiness of the issuer, the liquidity of the market, the interest rate risk, the inflation risk, the currency risk, the tax treatment, the legal framework, the regulatory environment, the operational risk, the reputational risk, the environmental risk, the social risk, the governance risk, the ethical risk, the sustainability risk, the climate risk, the biodiversity risk, the water risk, the waste risk, the pollution risk, the natural capital risk, the human capital risk, the intellectual capital risk, the financial capital risk, the physical capital risk, the technological capital risk, the organizational capital risk, the social capital risk, the cultural capital risk, the community capital risk, the stakeholder capital risk, the trust capital risk, the reputation capital risk, the brand capital risk, the customer capital risk, the employee capital risk, the supplier capital risk, the partner capital risk, the investor capital risk, the lender capital risk, the creditor capital risk, the debtor