

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE													January 24, 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 24, 2023
THREE YEAR BONDS													
FD10000001	KE700000012	11-Apr-22	07-Apr-25	884	58,837.00	Fixed		11.7860				58,837.3	
FIVE YEAR BONDS													
FD10000002	KE700000024	20-May-18	20-May-23	504	30,726.50	Fixed		12.2990				100,276.2	
FD10000003	KE700000036	20-Feb-18	20-Feb-24	381	68,189.00	Fixed		11.3490				100,569.5	
FD10000004	KE700000048	13-May-18	24-May-24	698	39,851.40	Fixed		11.8720				98,519.6	
FD10000005	KE700000059	18-Oct-18	08-Oct-24	685	44,830.50	Fixed		11.4820				98,561.1	
FD10000006	KE700000067	11-May-18	01-May-25	691	103,892.20	Fixed		11.8670	12.8900	100.4790	87.7201	299,000.000	
FD10000007	KE700000069	18-Nov-17	08-Nov-26	1,388	66,075.85	Fixed		11.2770				98,739.8	
TEN YEAR BONDS													
FD10000008	KE700000087	01-Jun-13	13-Jun-23	1,461	39,248.20	Fixed		12.3710				101,666.2	
FD10000009	KE700000090	20-May-18	10-Jan-24	306	35,812.15	Fixed		12.1850				101,482.1	
FD10000010	KE700000092	20-Aug-18	17-Aug-26	1,381	18,306.46	Fixed		12.0290				103,177.5	
FD10000011	KE700000097	31-Jul-17	18-Aug-27	1,807	49,432.05	Fixed		12.1950				98,999.1	
FD10000012	KE700000099	27-Apr-18	14-Apr-23	2,023	40,344.00	Fixed		12.0860				98,641.1	
FD10000013	KE700000128	17-Dec-18	04-Dec-28	2,141	69,213.65	Fixed		12.8520				98,656.6	
FD10000014	KE700000163	20-Feb-18	16-Feb-28	2,211	67,334.45	Fixed		12.1170				98,917.1	
FD10000015	KE700000187	16-Apr-18	02-Apr-29	2,280	60,725.30	Fixed		12.3000				98,969.0	
FD10000016	KE700000189	16-Apr-18	02-Apr-29	2,280	68,254.45	Fixed		12.3170				98,811.90	
FD10000017	KE700000259	20-Nov-19	12-Nov-29	2,494	89,872.85	Fixed		12.2850				98,113.7	
FD10000018	KE700000268	18-May-22	03-May-32	3,367	66,705.30	Fixed		12.4950				98,339.8	
FIFTEEN YEAR BONDS													
FD10000019	KE700000149	31-Mar-08	13-Mar-23	48	34,789.80	Fixed		12.5000				100,799.9	
FD10000020	KE700000248	20-Oct-18	27-Oct-28	692	31,852.45	Fixed		12.6000				100,749.9	
FD10000021	KE700000350	28-Mar-18	10-Mar-28	776	27,693.00	Fixed		12.2500				98,245.2	
FD10000022	KE700000358	28-Feb-17	09-Mar-27	1,469	26,199.80	Fixed		12.5000				95,158.1	
FD10000023	KE700000373	28-Sep-12	08-Sep-27	1,486	29,339.30	Fixed		11.8000				91,264.7	
FD10000024	KE700000378	28-Feb-13	17-Feb-27	1,460	81,473.25	Fixed		12.2000				92,489.7	
FD10000025	KE700000389	20-Apr-13	10-Apr-28	1,903	70,859.75	Fixed		12.0000				94,913.8	
FD10000026	KE700000442	28-May-18	08-May-33	3,708	70,381.65	Fixed		12.4000				100,829.4	
FD10000027	KE700000479	20-Oct-18	10-Oct-28	3,688	34,411.70	Fixed		12.7000				98,841.3	
FD10000028	KE700000530	20-Jan-18	10-Jan-28	4,003	79,026.85	Fixed		12.8570				101,854.2	
FD10000029	KE7000001104	13-May-18	26-May-26	4,708	81,444.75	Fixed		12.7260				100,089.2	
FD10000030	KE7000001308	29-Jul-18	10-Jul-28	4,195	53,618.00	Fixed		12.2450				93,143.6	
FD10000031	KE7000002713	20-Feb-22	05-Feb-32	4,705	72,156.30	Fixed		12.7500				93,849.9	
FD10000032	KE7000003529	20-Apr-22	06-Apr-37	5,196	66,200.07	Fixed		12.8420				100,249.9	
TWENTY YEAR BOND													
FD10000033	KE7000001493	30-Jun-18	05-Jun-29	1,489	55,410.70	Fixed		12.7000	11.7500	101.5275	95.9032	99,779.9	
FD10000034	KE7000001493	30-Jun-18	05-Jun-29	1,489	55,410.70	Fixed		12.7000	11.8500	101.5963	100.3562	99,779.9	
FD10000035	KE7000002175	30-May-11	05-May-31	3,923	37,024.60	Fixed		12.5000				98,358.9	
FD10000036	KE7000003849	20-Nov-12	11-Nov-32	3,909	87,455.00	Fixed		12.5000				98,793.9	
FD10000037	KE7000005651	20-Sep-18	10-Sep-28	4,989	72,131.20	Fixed		12.7710				100,773.1	
FD10000038	KE7000005625	20-Mar-18	21-Mar-38	5,515	59,415.60	Fixed		12.2000				100,424.2	
FD10000039	KE7000006865	20-Jul-18	03-Jul-28	3,847	49,198.60	Fixed		12.0000				98,008.0	
FD10000040	KE7000006984	10-Apr-18	21-Mar-38	4,809	63,101.00	Fixed		12.8730				94,410.5	
FD10000041	KE7000007035	10-Apr-18	22-Jul-38	4,704	75,384.00	Fixed		12.6440	14.3000	100.4390	94.4036	79,000.00	
TWENTY FIVE YEAR BOND													
FD10000042	KE7000003389	20-Jun-15	20-Mar-35	4,877	25,150.80	Fixed		12.2000				91,389.8	
FD10000043	KE7000005498	20-Jun-18	25-Mar-43	7,408	46,236.70	Fixed		12.8000				95,468.5	
FD10000044	KE7000003862	10-May-11	10-Apr-46	4,805	39,000.00	Fixed		12.8000				98,213.6	
FD10000045	KE7000003862	10-May-11	10-Apr-46	4,805	39,480.00	Fixed		12.8000	14.3000	100.0730	97.9902	200,000.00	
FD10000046	KE7000005093	24-Oct-12	23-Sep-47	9,009	20,889.83	Fixed		14.1800				100,203.3	
THIRTY YEAR BOND													
FD10000047	KE7000002195	20-Feb-11	21-Jan-41	6,172	28,144.70	Fixed		12.8000				98,634.6	
INFRASTRUCTURE BONDS													
FD10000048	KE7000002242	03-Oct-11	18-Sep-22	207	11,726.50	Fixed		12.8000				102,602.3	
FD10000049	KE7000001370	30-Sep-13	15-Sep-24	385	16,080.21	Fixed		11.0000	13.3166	98.7663	98.9024	98,176.0	
FD10000050	KE7000001339	27-Oct-14	15-Oct-26	1,807	16,837.46	Fixed		12.0000				98,739.2	
FD10000051	KE7000004150	10-Dec-15	10-Dec-26	678	9,505.00	Fixed		11.0000				100,229.9	
FD10000052	KE7000001861	30-Mar-16	15-Mar-27	1,807	31,486.05	Fixed		12.0000				98,399.3	
FD10000053	KE7000004694	20-Jun-18	12-May-25	879	28,024.40	Fixed		12.2000				100,249.6	
FD10000054	KE7000006683	24-Oct-18	14-Oct-31	1,177	30,554.75	Fixed		12.0000	14.0000	94.8912	91.4775	360,000.00	
FD10000055	KE7000007988	27-Nov-17	18-Nov-24	684	21,262.25	Fixed		12.8000				100,602.7	
FD10000056	KE7000008082	27-Feb-18	18-Feb-25	811	11,482.80	Fixed		12.8000				98,884.6	
FD10000057	KE7000008083	29-Jan-18	19-Jan-33	3,439	41,184.80	Fixed		12.8000				97,872.4	
FD10000058	KE7000008083	29-Jan-18	19-Jan-33	3,439	36,387.20	Fixed		12.8000				98,950.0	
FD10000059	KE7000005513	28-Oct-18	28-Oct-38	4,490	71,028.05	Fixed		12.7000				93,001.1	
FD10000060	KE7000003790	20-May-18	22-Feb-44	7,489	18,826.65	Fixed		12.2000				98,849.6	
FD10000061	KE7000005861	03-Jun-18	24-May-46	1,817	20,028.60	Fixed		12.0000				98,339.1	
FD10000062	KE7000005830	10-Apr-20	10-Apr-29	3,199	78,472.60	Fixed		12.8000				93,172.1	
FD10000063	KE7000005861	24-Aug-18	11-Mar-31	1,703	26,430.60	Fixed		11.3000	105.0786	95.0715	95.7032	227,000.00	
FD10000064	KE7000002314	20-Jan-21	20-Jan-37	5,095	48,656.35	Fixed		12.2570				94,824.1	
FD10000065	KE7000002598	12-Sep-18	12-Sep-37	5,095	48,656.35	Fixed		12.2600	98.6075	94.7188	96.4601	99,000.00	
FD10000066	KE7000005327	13-Sep-11	18-Sep-42	7,196	106,742.20	Fixed		12.7210				98,845.5	
FD10000067	KE7000003322	13-Jun-18	21-May-40	6,307	79,837.50	Fixed		12.7210	11.8900	100.9871	99.3438	97,000.00	
FD10000068	KE7000003322	13-Jun-18	21-May-40	6,307	79,837.50	Fixed		12.7420	12.2774	104.0000	102.6396	100,000.00	
FD10000069	KE7000003327	13-Jun-18	21-May-40	6,307	87,727.50	Fixed		12.8400	105.8400	101.8887	96.8695	99,000.00	
FD10000070	KE7000002414	14-Nov-22	27-Oct-36	5,025	46,254.60	Fixed		12.1000	12.3000	105.9520	101.2342	101,234.1	
FD10000071	KE7000002414	05-Dec-22	27-Nov-36	5,104	55,461.00	Fixed		12.1210	12.2330	101.7290	99.3210	101,321.1	
BONDS SELL/BUY BACK TRANSACTIONS													
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION													
FD10000072	KE7000000041	21-Jun-18	20-May-21	7,408	34,336.70	Fixed		12.4000	14.7000	99.9939	91.6096	95,499.1	
FD10000073	KE7000000108	13-May-18	18-May-24	686	39,211.40	Fixed		12.8720	11.9367	101.5186	95.3898	98,519.5	
FD10000074	KE7000000847	11-May-20	05-May-23	692	103,892.20	Fixed		11.8670	11.2000	103.2698	100.8801	98,347.7	
FD10000075	KE7000000929	20-Apr-22	05-Apr-37	5,196	66,200.07	Fixed		12.8420	12.4500	101.1381	95.6165	98,000.00	
FD10000076	KE7000003529	20-Apr-22	06-Apr-37	5,196	66,200.07	Fixed		12.8420	14.4500	101.7413	97.8715	100,249.9	
FD10000077	KE7000003529	20-Apr-22	06-Apr-37	5,196	66,200.07	Fixed		12.8420	14.1860	101.8940	96.8695	110,000.00	
FD10000078	KE7000001861	30-Mar-16	15-Mar-27	1,807	31,486.05	Fixed		12.0000	11.8500	102.4543	95.6374	98,399.3	
FD10000079	KE7000004694	20-Jun-18	12-May-25	879	28,024.40	Fixed		12.2000	12.0000	102.0000	95.6374	98,399.3	
FD10000080	KE7000004694	20-Jun-18	12-May-25	879	28,024.40	Fixed		12.2000	12.0000	102.0000	95.6374	98,399.3	
FD10000081	KE7000004694	20-Jun-18	12-May-25	879	28,024.40	Fixed		12.2000	12.0000	102.0000	95.6374	98,399.3	
FD10000082	KE7000004694	20-Jun-18	12-May-25	879	28,024.40	Fixed		12.2000	12.0000	102.0000	95.6374	98,399.3	
FD10000083	KE7000004694	20-Jun-18	12-May-25	879	28,024.40	Fixed		12.2000	12.0000	102.0000	95.6374	98,399.3	
FD10000084	KE7000004694	20-Jun-18	12-May-25	879	28,024.40	Fixed		12.2000	12.0000	102.0000	95.6374	98,399.3	
FD10000085	KE7000004694	20-Jun-18	12-May-25	879	28,024.40	Fixed		12.2000	12.0000	102.0000	95.6374	98,399.3	
FD10000086	KE7000004694	20-Jun-18	12-May-25	879	28,024.40	Fixed		12.2000	12.0000	102.0000	95.6374	98,399.3	
FD10000087	KE7000004694	20-Jun-18	12-May-25	879	28,024.40	Fixed		12.2000	12.0000	102.0000	95.6374	98,399.3	
FD10000088	KE70												