

NSE nairobi securities exchange Dissemination of Market Data														Value Date		April 14, 2023								
Government of Kenya Fixed Rate Bonds Listed at the NSE																								
Issue No.	E	E	E	E	E	E	E	E	E	E	E	E	E	Issue Date	Last Coupon Payment Date	Next Coupon Payment Date	Maturity Date	Tenor to Maturity (Days)	Outstanding Amount Sh.M	Fixed Coupon Rate	Implied Yield to Maturity	Clean Price Per 100	Accrued Interest Per 100	Daily Full Price Per 100
FXD1/2013/010	K	E	2	0	0	0	0	6	0	3	7			Monday, 1 July 2013	Monday, 19 December 2022	Monday, 19 June 2023	Monday, 19 June 2023	66	39,248.20	12.3710%	9.8200%	100.4133	3.9424	104.3557
FXD1/2014/010	K	E	3	0	0	0	0	8	8	9	0			Monday, 27 January 2014	Monday, 16 January 2023	Monday, 17 July 2023	Monday, 15 January 2024	276	35,852.15	12.1800%	10.6890%	101.0194	2.9446	103.9640
FXD1/2019/005	K	E	5	0	0	0	0	9	5	4	7			Monday, 25 February 2019	Monday, 20 February 2023	Monday, 21 August 2023	Monday, 19 February 2024	311	65,359.50	11.3040%	10.8021%	100.3689	1.6459	102.0148
FXD1/2019/005	K	E	6	0	0	0	0	1	0	9	6			Monday, 13 May 2019	Monday, 2 November 2022	Monday, 8 May 2023	Monday, 6 May 2024	388	39,201.40	10.8720%	11.4150%	99.4518	4.7192	104.1709
FXD1/2009/015	K	E	4	0	0	0	0	3	4	3	6			Monday, 26 October 2009	Monday, 10 April 2023	Monday, 9 October 2023	Monday, 7 October 2024	542	33,952.45	12.5000%	12.1852%	100.4133	0.1374	100.5506
FXD1/2019/005	K	E	6	0	0	0	0	5	7	6	6			Monday, 16 December 2019	Monday, 12 December 2022	Monday, 12 June 2023	Monday, 9 December 2024	605	44,830.50	11.4920%	12.2100%	98.9112	3.8833	102.7944
FXD1/2010/015	K	E	4	0	0	0	0	3	5	5	0			Monday, 29 March 2010	Monday, 13 March 2023	Monday, 11 September 2023	Monday, 10 March 2025	696	27,693.90	10.2500%	12.5516%	96.1696	0.9011	97.0707
FXD1/2022/003	K	E	7	0	0	0	0	9	2	1	2			Monday, 11 April 2022	Monday, 10 April 2023	Monday, 9 October 2023	Monday, 7 April 2025	724	58,837.00	11.7660%	12.7778%	98.2671	0.1293	98.3964
FXD1/2020/005	K	E	6	0	0	0	0	8	5	4	7			Monday, 11 May 2020	Monday, 2 November 2022	Monday, 8 May 2023	Monday, 5 May 2025	752	103,609.22	11.6670%	12.9876%	97.6513	5.0642	102.7156
FXD1/2010/015	K	E	2	0	0	0	0	1	5	5	8			Monday, 27 December 2010	Monday, 12 December 2022	Monday, 12 June 2023	Monday, 8 December 2025	969	25,199.80	9.0000%	13.1011%	90.9948	3.0412	94.0360
FXD1/2016/010	K	E	5	0	0	0	0	6	3	2	9			Monday, 29 August 2016	Monday, 20 February 2023	Monday, 21 August 2023	Monday, 17 August 2026	1,221	18,306.45	15.0390%	13.1824%	104.8567	2.1897	107.0465
FXD1/2021/005	K	E	7	0	0	0	0	6	6	5	5			Monday, 15 November 2021	Monday, 14 November 2022	Monday, 15 May 2023	Monday, 9 November 2026	1,305	66,075.85	11.2770%	13.2025%	94.6119	4.6781	99.5900
FXD1/2017/010	K	E	5	0	0	0	0	7	3	2	7			Monday, 21 July 2017	Monday, 23 January 2023	Monday, 24 July 2023	Monday, 19 July 2027	1,557	65,495.14	12.9660%	13.5118%	98.2373	2.8551	101.1026
FXD1/2012/015	K	E	4	0	0	0	0	3	6	7	5			Monday, 24 September 2012	Monday, 13 March 2023	Monday, 11 September 2023	Monday, 6 September 2027	1,606	90,939.90	11.0000%	13.5275%	91.7771	0.9670	92.7441
FXD1/2013/015	K	E	4	0	0	0	0	3	7	9	0			Monday, 25 February 2013	Monday, 13 February 2023	Monday, 14 August 2023	Monday, 7 February 2028	1,760	82,473.25	11.2500%	13.5712%	91.9206	1.8544	93.7750
FXD1/2013/015	K	E	4	0	0	0	0	3	8	0	8			Monday, 29 April 2013	Monday, 17 October 2022	Monday, 17 April 2023	Monday, 10 April 2028	1,823	70,859.75	12.0000%	13.5869%	94.3638	5.9011	100.1649
FXD1/2008/020	K	E	1	0	0	0	0	1	4	9	3			Monday, 30 June 2008	Monday, 12 December 2022	Monday, 12 June 2023	Monday, 5 June 2028	1,879	55,410.70	13.7500%	13.1566%	102.1263	4.4663	106.7726
FXD1/2018/010	K	E	5	0	0	0	0	8	7	6	2			Monday, 27 August 2018	Monday, 20 February 2023	Monday, 21 August 2023	Monday, 14 August 2028	1,949	40,584.60	12.6860%	13.7210%	96.1179	1.8471	97.9650
FXD1/2018/010	K	E	5	0	0	0	0	9	2	1	6			Monday, 17 December 2018	Monday, 12 December 2022	Monday, 12 June 2023	Monday, 4 December 2028	2,061	63,574.02	12.5020%	13.7263%	95.2411	4.2246	99.4657
FXD1/2019/010	K	E	5	0	0	0	0	9	6	3	3			Monday, 25 February 2019	Monday, 20 February 2023	Monday, 21 August 2023	Monday, 12 February 2029	2,131	67,524.85	12.4380%	13.7290%	94.8761	1.8110	96.6872
FXD1/2019/010	K	E	5	0	0	0	0	9	8	7	7			Monday, 15 April 2019	Monday, 10 April 2023	Monday, 9 October 2023	Monday, 2 April 2029	2,180	60,725.30	12.3000%	13.7088%	94.2794	0.1352	94.4146
FXD1/2019/010	K	E	6	0	0	0	0	4	8	7	6			Monday, 19 August 2019	Monday, 13 February 2023	Monday, 14 August 2023	Monday, 6 August 2029	2,396	68,741.45	11.5170%	13.7500%	90.7790	1.8984	92.6684
FXD1/2019/010	K	E	6	0	0	0	0	5	6	5	9			Monday, 25 November 2019	Monday, 21 November 2022	Monday, 22 May 2023	Monday, 12 November 2029	2,404	89,972.85	12.2800%	13.8580%	93.2788	4.8580	98.1368
FXD1/2011/020	K	E	2	0	0	0	0	2	1	7	6			Monday, 30 May 2011	Monday, 14 November 2022	Monday, 15 May 2023	Monday, 5 May 2031	2,943	37,029.40	10.0000%	14.0236%	80.8746	4.1484	85.0229
FXD1/2022/010	K	E	7	0	0	0	0	9	4	3	6			Monday, 16 May 2022	Monday, 14 November 2022	Monday, 15 May 2023	Monday, 3 May 2032	3,307	60,705.30	13.4900%	14.1050%	96.8710	5.5961	102.4672
FXD1/2012/020	K	E	4	0	0	0	0	3	9	4	9			Monday, 26 November 2012	Monday, 14 November 2022	Monday, 15 May 2023	Monday, 1 November 2032	3,489	87,285.65	12.0000%	14.1802%	98.7309	4.9780	93.7090
FXD1/2023/010	K	E	8	0	0	0	0	5	4	3	2			Monday, 13 February 2023	Monday, 13 February 2023	Monday, 14 August 2023	Monday, 31 January 2033	3,580	12,886.51	14.1510%	14.2150%	99.6129	2.3328	101.9455
FXD1/2018/015	K	E	5	0	0	0	0	8	4	3	2			Monday, 28 May 2018	Monday, 21 November 2022	Monday, 22 May 2023	Monday, 9 May 2033	3,678	76,351.65	12.6500%	13.8112%	93.3738	5.0044	98.7422
FXD1/2018/015	K	E	5	0	0	0	0	8	8	7	9			Monday, 22 October 2018	Monday, 17 October 2022	Monday, 17 April 2023	Monday, 3 October 2033	3,825	33,411.70	12.7500%	14.1471%	92.4691	6.2699	98.7390
FXD1/2019/015	K	E	5	0	0	0	0	9	4	3	0			Monday, 28 January 2019	Monday, 23 January 2023	Monday, 24 July 2023	Monday, 9 January 2034	3,953	79,096.85	12.8570%	14.1222%	93.0447	2.8630	95.9057
FXD1/2019/015	K	E	6	0	0	0	0	1	1	0	4			Monday, 13 May 2019	Monday, 2 November 2022	Monday, 8 May 2023	Monday, 24 April 2034	4,028	83,644.75	12.7340%	14.0972%	92.4468	5.5274	97.9742
FXD1/2019/015	K	E	6	0	0	0	0	1	3	2	8			Monday, 29 July 2019	Monday, 23 January 2023	Monday, 24 July 2023	Monday, 10 July 2034	4,105	53,919.80	12.3400%	14.0795%	90.2569	2.7460	93.0029
FXD1/2020/015	K	E	6	0	0	0	0	7	2	1	8			Monday, 24 February 2020	Monday, 20 February 2023	Monday, 21 August 2023	Monday, 5 February 2035	4,315	73,156.30	12.7500%	14.0749%	92.4537	1.8573	94.3110
FXD1/2010/025	K	E	4	0	0	0	0	3	0	8	9			Monday, 28 June 2010	Monday, 12 December 2022	Monday, 12 June 2023	Monday, 28 May 2035	4,427	20,192.50	11.2500%	14.0726%	83.7374	3.8015	87.5389
FXD1/2014/020	K	E	5	0	0	0	0	6	5	4	3			Monday, 24 September 2014	Monday, 20 March 2023	Monday, 18 September 2023	Monday, 1 September 2036	4,489	12,761.20	14.0000%	14.0642%	99.5891	0.9615	100.5607
FXD1/2022/015	K	E	7	0	0	0	0	9	3	2	9			Monday, 25 April 2022	Monday, 24 October 2022	Monday, 24 April 2023	Monday, 6 April 2037	5,106	68,200.07	13.9420%	14.0958%	99.0579	6.5880	105.6459
FXD1/2018/020	K	E	5	0	0	0	0	8	3	2	5			Monday, 26 March 2018	Monday, 20 March 2023	Monday, 18 September 2023	Monday, 1 March 2038	5,435	94,515.60	13.2000%	14.2484%	93.5577	0.9066	94.4643
FXD1/2018/020	K	E	5	0	0	0	0	8	6	5	5			Monday, 30 July 2018	Monday, 23 January 2023	Monday, 24 July 2023	Monday, 5 July 2038	5,561	89,198.60	13.2000%	14.2411%	93.5270	2.9374	96.4643
FXD1/2019/020	K	E	5	0	0	0	0	9	8	4	9			Monday, 15 April 2019	Monday, 10 April 2023	Monday, 9 October 2023	Monday, 11 March 2039	5,820	83,350.00	12.8720%	14.2172%	91.5482	0.1415	91.6727
SOB1/2011/030	K	E	2	0	0	0	0	2	1	3	5			Monday, 28 February 2011	Monday, 13 February 2023	Monday, 14 August 2023	Monday, 21 January 2041	6,492	28,144.70	12.0000%	14.0170%	86.8500	1.9780	88.8280
FXD1/2021/020	K	E	7	0	0	0	0	5	2	1	0			Monday, 16 August 2021	Monday, 13 February 2023	Monday, 14 August 2023	Monday, 22 July 2041	6,674	75,984.00	13.4440%	14.0301%	96.1201	2.1260	98.3361
FXD1/2018/025	K	E	5	0	0	0	0	8	5	4	9			Monday, 25 June 2018	Monday, 19 December 2022	Monday, 19 June 2023	Monday, 25 May 2043	7,346	94,326.70	13.4000%	14.0503%	95.6176	4.2703	99.8880
FXD1/2021/025	K	E	7	0	0	0	0	3	6	5	2			Monday, 10 May 2021	Monday, 7 November 2022	Monday, 8 May 2023	Monday, 9 April 2046	8,396	90,490.00	13.5240%	14.2500%	97.7802	6.0439	103.8242
FXD1/2022/025	K	E	8	0	0	0	0	5	0	9	3			Monday, 24 October 2022	Monday, 24 October 2022	Monday, 24 April 2023	Monday, 23 September 2047	8,928	20,699.83	14.1880%	14.3000%	99.2304	6.7042	105.9346
Infrastructure Bonds Listed at the NSE																								
Issue No.	E	E	E	E	E	E	E	E	E	E	E	E	E	Issue Date	Last Coupon Payment Date	Next Coupon Payment Date	Maturity Date	Tenor to Maturity (Days)	Outstanding Amount Sh.M	Fixed Coupon Rate	Implied Yield to Maturity	Clean Price Per 100	Accrued Interest Per 100	Daily Full Price Per 100
IPB1/2011/012	K	E	2	0	0	0	0	2	2	4	2			Monday, 3 October 2011	Monday, 20 March 2023	Monday, 18 September 2023	Monday, 18 September 2023	157	11,735.50	12.0000%	10.0479%	100.7870	0.8242	101.6112
IFB1/2013/012	K	E	3	0	0	0	0	8	1	3	0													