

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE												As at 1st March 2020	
Issue No	ISIN CODE	Issuer	Face Value (KSh)	Issue Date	Due Date	Days to Maturity	Interest Rate in millions	Coupon Rate (%)	Traded Yield (%)	Dirty Price (KSh)	Clean Price (%)	Previous Price (%)	Value of Transaction (KSh)
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION													
TWO YEAR BONDS													
FGT100000933	KE00000933	28-Jan-15	29-Jan-21	209	23,714.0	Fixed	10.70%					107.042	
FIVE YEAR BONDS													
FGT10000559	KE00000559	29-Jan-15	29-Jan-20	82	30,908.55	Fixed	13.10%					102.845	
FGT10001559	KE00001559	30-Jan-15	30-Jan-20	298	30,673.65	Fixed	13.00%					102.805	
FGT10001659	KE00001659	29-Feb-15	19-Feb-21	301	19,546.42	Fixed	13.10%					104.261	
FGT10001759	KE00001759	29-Feb-15	29-Feb-21	301	24,300.30	Fixed	13.00%	9.900%	107.869%	100.808		104.261	200,000.00
FGT10001859	KE00001859	26-Mar-15	26-Mar-21	1,111	20,010.00	Fixed	13.10%					104.785	
FGT10001959	KE00001959	29-Apr-15	29-Apr-21	301	23,819.15	Fixed	13.00%					104.514	
FGT10002159	KE00002159	27-Oct-15	17-Oct-20	208	20,112.30	Fixed	12.61%					104.563	
FGT10002359	KE00002359	27-Oct-15	17-Oct-20	208	20,112.30	Fixed	12.61%					104.563	
FGT10002459	KE00002459	29-Nov-15	19-Nov-20	1,981	30,703.35	Fixed	12.60%					104.563	
FGT10002559	KE00002559	29-Nov-15	19-Nov-20	1,471	16,092.22	Fixed	13.00%	11.000%	101.918	100.768		104.563	200,000.00
FGT10002659	KE00002659	13-Dec-15	6-Mar-24	1,496	28,213.35	Fixed	10.87%					104.142	
FGT10002759	KE00002759	16-Dec-15	9-Oct-24	3,373	24,491.95	Fixed	10.87%					100.135	
TEN YEAR BONDS													
FGT10000332	KE00000332	24-Apr-11	14-Apr-21	12	19,354.15	Fixed	8.70%					99.979	
FGT10000333	KE00000333	1-Feb-10	18-Oct-20	201	33,367.50	Fixed	8.30%					99.608	
FGT10001219	KE00001219	25-Sep-10	14-Apr-20	301	20,727.32	Fixed	12.70%					104.563	
FGT10001220	KE00001220	1-Jan-11	14-Apr-20	1,179	39,842.82	Fixed	12.70%					104.563	
FGT10001419	KE00001419	25-Sep-10	14-Apr-20	1,369	20,800.15	Fixed	12.80%					104.075	
FGT10001420	KE00001420	25-Sep-10	14-Apr-20	2,339	18,300.65	Fixed	12.80%					104.075	
FGT10001719	KE00001719	31-Mar-11	18-Apr-21	301	31,114.00	Fixed	12.60%					104.643	
FGT10001720	KE00001720	27-Apr-11	18-Apr-21	3,007	43,000.00	Fixed	12.60%					104.643	
FGT10001819	KE00001819	17-Dec-10	4-Oct-20	3,189	40,608.00	Fixed	12.50%					104.245	
FGT10001820	KE00001820	29-Nov-10	17-Feb-20	3,248	54,247.18	Fixed	12.50%					104.245	
FGT10001919	KE00001919	15-Apr-11	2-Apr-20	3,189	51,368.22	Fixed	12.30%					103.785	
FGT10001920	KE00001920	15-Apr-11	6-Apr-20	2,416	45,511.80	Fixed	12.11%					103.785	
FGT10002019	KE00002019	29-Nov-10	19-Oct-20	3,313	36,439.90	Fixed	12.00%					100.135	