



Kenya
Securities
Exchange

BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

| Issue No. | ISIN CODE | Issue Date | Maturity Date | Days to Maturity | Outstanding Value in millions | Coupon Rate | Traded Yield (%) | Dirty Price (%) | Clean Price (%) | Previous Price (%) | Total Value Traded (KES) |
|---|-------------|------------|---------------|------------------|-------------------------------|-------------|------------------|-----------------|-----------------|--------------------|--------------------------|
| GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION | | | | | | | | | | | |
| TWO YEAR BONDS | | | | | | | | | | | |
| FKD 1001010Y | KE000000932 | 28-Jan-11 | 25-Jan-11 | 42 | 31,120.65 | Fixed | 10.7510 | | | | 107,3425 |
| FIVE YEAR BONDS | | | | | | | | | | | |
| FKD 10010510Y | KE000000948 | 28-Apr-11 | 18-Apr-11 | 198 | 18,544.26 | Fixed | 14.3348 | | | | 111,3228 |
| FKD 10010610Y | KE000000957 | 25-Jul-11 | 19-Jul-11 | 217 | 24,395.30 | Fixed | 14.0090 | | | | 104,8443 |
| FKD 10010710Y | KE000000936 | 28-Apr-11 | 20-Apr-11 | 206 | 24,001.05 | Fixed | 11.1120 | | | | 104,8986 |
| FKD 10010810Y | KE000000934 | 28-Apr-11 | 22-Apr-11 | 199 | 24,099.15 | Fixed | 14.4660 | | | | 104,8728 |
| FKD 10010910Y | KE000000944 | 27-Oct-11 | 17-Oct-11 | 472 | 30,712.10 | Fixed | 12.5170 | | | | 106,3038 |
| FKD 10011010Y | KE000000918 | 28-Mar-11 | 28-Mar-11 | 408 | 30,765.68 | Fixed | 12.2490 | | | | 105,0006 |
| FKD 10011110Y | KE000000947 | 25-Feb-11 | 18-Feb-11 | 1582 | 45,082.22 | Fixed | 11.3048 | | | | 103,8560 |
| FKD 10011210Y | KE000000936 | 13-Mar-11 | 09-Mar-11 | 1,230 | 38,301.40 | Fixed | 10.8780 | | | | 103,8006 |
| FKD 10011310Y | KE000000946 | 16-Dec-11 | 09-Dec-11 | 1,458 | 45,072.00 | Fixed | 11.4920 | | | | 104,7247 |
| FKD 10011410Y | KE000000947 | 11-Mar-11 | 09-Mar-11 | 1,600 | 30,121.88 | Fixed | 11.6670 | | | | 104,6560 |
| TEN YEAR BONDS | | | | | | | | | | | |
| FKD 10011510Y | KE000000938 | 25-Jul-11 | 15-Jan-12 | 549 | 36,273.20 | Fixed | 12.7590 | | | | 106,8396 |
| FKD 10011610Y | KE000000937 | 03-Jul-11 | 18-Jan-12 | 517 | 39,248.20 | Fixed | 12.3210 | | | | 106,5110 |
| FKD 10011710Y | KE000000880 | 25-Jul-11 | 15-Jan-12 | 1,147 | 36,852.15 | Fixed | 11.1800 | 8.7000 | 111.8900 | 106.4782 | 300,000.00 |
| FKD 10011810Y | KE000000932 | 28-Apr-11 | 17-Apr-11 | 3,072 | 18,306.45 | Fixed | 10.0180 | | | | 116,7200 |
| FKD 10011910Y | KE000000937 | 31-Jul-11 | 19-Jul-11 | 3,078 | 36,174.40 | Fixed | 12.8660 | | | | 110,0714 |
| FKD 10012010Y | KE000000932 | 28-Apr-11 | 18-Apr-11 | 2,800 | 40,061.00 | Fixed | 12.0980 | | | | 107,2607 |
| FKD 10012110Y | KE000000918 | 17-Oct-11 | 04-Oct-11 | 2,872 | 45,054.09 | Fixed | 12.5000 | | | | 107,7220 |
| FKD 10012210Y | KE000000933 | 25-Feb-11 | 14-Feb-11 | 2,892 | 52,048.00 | Fixed | 12.4380 | 11.5000 | 106.5442 | 104.7171 | 500,000.00 |
| FKD 10012310Y | KE000000927 | 15-Apr-11 | 04-Apr-11 | 3,031 | 51,320.20 | Fixed | 12.3000 | | | | 109,8115 |
| FKD 10012410Y | KE000000919 | 19-Apr-11 | 08-Apr-11 | 3,137 | 45,005.00 | Fixed | 11.5170 | | | | 104,3633 |
| FKD 10012510Y | KE000000933 | 28-Mar-11 | 19-Mar-11 | 3,200 | 49,222.44 | Fixed | 12.2800 | 11.1000 | 106.7332 | 106,0447 | 50,000.00 |
| FIFTEEN YEAR BONDS | | | | | | | | | | | |
| FKD 10012610Y | KE000000935 | 28-Apr-11 | 31-Mar-12 | 448 | 3,651.60 | Fixed | 14.5000 | | | | 188,0400 |
| FKD 10012710Y | KE000000932 | 25-Jul-11 | 06-Jun-12 | 539 | 32,462.60 | Fixed | 13.0000 | 8.7500 | 106.7338 | 106.4902 | 160,000.00 |
| FKD 10012810Y | KE000000930 | 28-Apr-11 | 07-Dec-12 | 693 | 32,058.10 | Fixed | 12.2000 | | | | 107,8568 |
| FKD 10012910Y | KE000000948 | 31-Mar-11 | 13-Mar-11 | 819 | 34,789.80 | Fixed | 12.6000 | 8.4500 | 109.1455 | 106.0185 | 100,000.00 |
| FKD 10013010Y | KE000000936 | 28-Apr-11 | 07-Oct-12 | 1,380 | 31,852.45 | Fixed | 12.3500 | | | | 107,8000 |
| FKD 10013110Y | KE000000934 | 28-Apr-11 | 09-Dec-12 | 2,917 | 27,402.40 | Fixed | 12.5000 | | | | 107,4000 |
| FKD 10013210Y | KE000000938 | 25-Jul-11 | 08-Dec-12 | 1,820 | 24,532.11 | Fixed | 13.0000 | | | | 96,4250 |
| FKD 10013310Y | KE000000936 | 25-Jul-11 | 07-Feb-13 | 2,427 | 49,807.20 | Fixed | 13.0000 | | | | 109,8114 |
| FKD 10013410Y | KE000000936 | 25-Jul-11 | 07-Feb-13 | 2,411 | 42,138.45 | Fixed | 11.2500 | | | | 106,4874 |
| FKD 10013510Y | KE000000936 | 25-Jul-11 | 07-Feb-13 | 2,411 | 42,138.45 | Fixed | 11.2500 | | | | 106,4874 |
| FKD 10013610Y | KE000000932 | 28-Mar-11 | 09-Mar-12 | 4,529 | 49,245.00 | Fixed | 12.6500 | | | | 106,7392 |
| FKD 10013710Y | KE000000932 | 28-Mar-11 | 09-Mar-12 | 4,529 | 49,245.00 | Fixed | 12.6500 | | | | 106,7392 |
| FKD 10013810Y | KE000000930 | 28-Apr-11 | 08-Jun-12 | 4,724 | 40,800.00 | Fixed | 12.8570 | | | | 104,5153 |
| FKD 10013910Y | KE000000930 | 28-Apr-11 | 08-Jun-12 | 4,724 | 40,800.00 | Fixed | 12.8570 | | | | 104,5153 |
| FKD 10014010Y | KE000000930 | 28-Apr-11 | 08-Jun-12 | 4,724 | 40,800.00 | Fixed | 12.8570 | | | | 104,5153 |
| FKD 10014110Y | KE000000930 | 28-Apr-11 | 08-Jun-12 | 4,724 | 40,800.00 | Fixed | 12.8570 | | | | 104,5153 |
| FKD 10014210Y | KE000000930 | 28-Apr-11 | 08-Jun-12 | 4,724 | 40,800.00 | Fixed | 12.8570 | | | | 104,5153 |
| FKD 10014310Y | KE000000930 | 28-Apr-11 | 08-Jun-12 | 4,724 | 40,800.00 | Fixed | 12.8570 | | | | 104,5153 |
| FKD 10014410Y | KE000000930 | 28-Apr-11 | 08-Jun-12 | 4,724 | 40,800.00 | Fixed | 12.8570 | | | | 104,5153 |
| FKD 10014510Y | KE000000930 | 28-Apr-11 | 08-Jun-12 | 4,724 | 40,800.00 | Fixed | 12.8570 | | | | 104,5153 |
| FKD 10014610Y | KE000000930 | 28-Apr-11 | 08-Jun-12 | 4,724 | 40,800.00 | Fixed | 12.8570 | | | | 104,5153 |
| FKD 10014710Y | KE000000930 | 28-Apr-11 | 08-Jun-12 | 4,724 | 40,800.00 | Fixed | 12.8570 | | | | 104,5153 |
| FKD 10014810Y | KE000000930 | 28-Apr-11 | 08-Jun-12 | 4,724 | 40,800.00 | Fixed | 12.8570 | | | | 104,5153 |
| FKD 10014910Y | KE000000930 | 28-Apr-11 | 08-Jun-12 | 4,724 | 40,800.00 | Fixed | 12.8570 | | | | 104,5153 |
| FKD 10015010Y | KE000000930 | 28-Apr-11 | 08-Jun-12 | 4,724 | 40,800.00 | Fixed | 12.8570 | | | | 104,5153 |
| FKD 10015110Y | KE000000930 | 28-Apr-11 | 08-Jun-12 | 4,724 | 40,800.00 | Fixed | 12.8570 | | | | 104,5153 |
| FKD 10015210Y | KE000000930 | 28-Apr-11 | 08-Jun-12 | 4,724 | 40,800.00 | Fixed | 12.8570 | | | | 104,5153 |
| FKD 10015310Y | KE000000930 | 28-Apr-11 | 08-Jun-12 | 4,724 | 40,800.00 | Fixed | 12.8570 | | | | 104,5153 |
| FKD 10015410Y | KE000000930 | 28-Apr-11 | 08-Jun-12 | 4,724 | 40,800.00 | Fixed | 12.8570 | | | | 104,5153 |
| FKD 10015510Y | KE000000930 | 28-Apr-11 | 08-Jun-12 | 4,724 | 40,800.00 | Fixed | 12.8570 | | | | 104,5153 |
| FKD 10015610Y | KE000000930 | 28-Apr-11 | 08-Jun-12 | 4,724 | 40,800.00 | Fixed | 12.8570 | | | | 104,5153 |
| FKD 10015710Y | KE000000930 | 28-Apr-11 | 08-Jun-12 | 4,724 | 40,800.00 | Fixed | 12.8570 | | | | 104,5153 |
| FKD 10015810Y | KE000000930 | 28-Apr-11 | 08-Jun-12 | 4,724 | 40,800.00 | Fixed | 12.8570 | | | | 104,5153 |
| FKD 10015910Y | KE000000930 | 28-Apr-11 | 08-Jun-12 | 4,724 | 40,800.00 | Fixed | 12.8570 | | | | 104,5153 |
| FKD 10016010Y | KE000000930 | 28-Apr-11 | 08-Jun-12 | 4,724 | 40,800.00 | Fixed | 12.8570 | | | | 104,5153 |
| FKD 10016110Y | KE000000930 | 28-Apr-11 | 08-Jun-12 | 4,724 | 40,800.00 | Fixed | 12.8570 | | | | 104,5153 |
| FKD 10016210Y | KE000000930 | 28-Apr-11 | 08-Jun-12 | 4,724 | 40,800.00 | Fixed | 12.8570 | | | | 104,5153 |
| FKD 10016310Y | KE000000930 | 28-Apr-11 | 08-Jun-12 | 4,724 | 40,800.00 | Fixed | 12.8570 | | | | 104,5153 |
| FKD 10016410Y | KE000000930 | 28-Apr-11 | 08-Jun-12 | 4,724 | 40,800.00 | Fixed | 12.8570 | | | | 104,5153 |
| FKD 10016510Y | KE000000930 | 28-Apr-11 | 08-Jun-12 | 4,724 | 40,800.00 | Fixed | 12.8570 | | | | 104,5153 |
| FKD 10016610Y | KE000000930 | 28-Apr-11 | 08-Jun-12 | 4,724 | 40,800.00 | Fixed | 12.8570 | | | | 104,5153 |
| FKD 10016710Y | KE000000930 | 28-Apr-11 | 08-Jun-12 | 4,724 | 40,800.00 | Fixed | 12.8570 | | | | 104,5153 |
| FKD 10016810Y | KE000000930 | 28-Apr-11 | 08-Jun-12 | 4,724 | 40,800.00 | Fixed | 12.8570 | | | | 104,5153 |
| FKD 10016910Y | KE000000930 | 28-Apr-11 | 08-Jun-12 | 4,724 | 40,800.00 | Fixed | 12.8570 | | | | 104,5153 |
| FKD 10017010Y | KE000000930 | 28-Apr-11 | 08-Jun-12 | 4,724 | 40,800.00 | Fixed | 12.8570 | | | | 104,5153 |
| FKD 10017110Y | KE000000930 | 28-Apr-11 | 08-Jun-12 | 4,724 | 40,800.00 | Fixed | 12.8570 | | | | 104,5153 |
| FKD 10017210Y | KE000000930 | 28-Apr-11 | 08-Jun-12 | 4,724 | 40,800.00 | Fixed | 12.8570 | | | | 104,5153 |
| FKD 10017310Y | KE000000930 | 28-Apr-11 | 08-Jun-12 | 4,724 | 40,800.00 | Fixed | 12.8570 | | | | 104,5153 |
| FKD 10017410Y | KE000000930 | 28-Apr-11 | 08-Jun-12 | 4,724 | 40,800.00 | Fixed | 12.8570 | | | | 104,5153 |
| FKD 10017510Y | KE000000930 | 28-Apr-11 | 08-Jun-12 | 4,724 | 40,800.00 | Fixed | 12.8570 | | | | 104,5153 |
| FKD 10017610Y | KE000000930 | 28-Apr-11 | 08-Jun-12 | 4,724 | 40,800.00 | Fixed | 12.8570 | | | | 104,5153 |
| FKD 10017710Y | KE000000930 | 28-Apr-11 | 08-Jun-12 | 4,724 | 40,800.00 | Fixed | 12.8570 | | | | 104,5153 |
| FKD 10017810Y | KE000000930 | 28-Apr-11 | 08-Jun-12 | 4,724 | 40,800.00 | Fixed | 12.8570 | | | | 104,5153 |
| FKD 10017910Y | KE000000930 | 28-Apr-11 | 08-Jun-12 | 4,724 | 40,800.00 | Fixed | 12.8570 | | | | 104,5153 |
| FKD 10018010Y | KE000000930 | 28-Apr-11 | 08-Jun-12 | 4,724 | 40,800.00 | Fixed | 12.8570 | | | | 104,5153 |
| FKD 10018110Y | KE000000930 | 28-Apr-11 | 08-Jun-12 | 4,724 | 40,800.00 | Fixed | 12.8570 | | | | 104,5153 |
| FKD 10018210Y | KE000000930 | 28-Apr-11 | 08-Jun-12 | 4,724 | 40,800.00 | Fixed | 12.8570 | | | | 104,5153 |
| FKD 10018310Y | KE000000930 | 28-Apr-11 | 08-Jun-12 | 4,724 | 40,800.00 | Fixed | 12.8570 | | | | 104,5153 |
| FKD 10018410Y | KE000000930 | 28-Apr-11 | 08-Jun-12 | 4,724 | 40,800.00 | Fixed | 12.8570 | | | | 104,5153 |
| FKD 10018510Y | KE000000930 | 28-Apr-11 | 08-Jun-12 | 4,724 | 40,800.00 | Fixed | 12.8570 | | | | 104,5153 |
| FKD 10018610Y | KE000000930 | 28-Apr-11 | 08-Jun-12 | 4,724 | 40,800.00 | Fixed | 12.8570 | | | | 104,5153 |
| FKD 10018710Y | KE000000930 | 28-Apr-11 | 08-Jun-12 | 4,724 | 40,800.00 | Fixed | 12.8570 | | | | 104,5153 |
| FKD 10018810Y | KE000000930 | 28-Apr-11 | 08-Jun-12 | 4,724 | 40,800.00 | Fixed | 12.8570 | | | | 104,5153 |
| FKD 10018910Y | | | | | | | | | | | |