



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 (Ksh)
<b>GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS ABOVE KES 50 MILLION</b>											
<b>TWO YEAR BONDS</b>											
KFD100107	KE000000932	28-Jan-11	25-Jan-11	11	31,120.65	Fixed	10.7130				101,3423
KFD100107	KE000000217	12-Jan-11	09-Jan-11	778	55,860.26	Fixed					100,1520
<b>FIVE YEAR BONDS</b>											
KFD1001810V	KE000000456	25-Apr-11	18-Aug-11	95	19,544.20	Fixed	14.3446				102,0408
KFD1001810V	KE000000107	25-Apr-11	18-Aug-11	198	24,395.26	Fixed	14.0988				102,4148
KFD1001810V	KE000000436	25-Sep-10	20-Sep-11	249	23,051.05	Fixed	13.1126				100,8886
KFD1001810V	KE000000134	20-Aug-11	22-Aug-12	365	20,589.15	Fixed	12.8590				99,9901
KFD1001810V	KE000000726	22-Oct-11	17-Oct-12	401	20,714.30	Fixed	13.0170				100,9606
KFD1001810V	KE000000418	20-Mar-11	20-Mar-11	799	30,705.24	Fixed	12.2988				100,0000
KFD1001810V	KE000000947	24-Sep-11	18-Feb-12	1,131	60,082.22	Fixed	13.2600				100,2006
KFD1001810V	KE000001096	13-Mar-11	06-Mar-12	1,208	38,801.40	Fixed	10.8720				101,2830
KFD1002010V	KE000000176	16-Oct-11	09-Sep-12	1,406	48,012.62	Fixed	11.0080				100,8028
KFD1002010V	KE000000947	11-May-10	05-May-11	1,572	30,121.88	Fixed	11.6670				104,1247
<b>TEN YEAR BONDS</b>											
KFD1001810V	KE000000398	25-Jun-11	13-Jun-11	915	35,273.70	Fixed	12.7050				100,4968
KFD1001810V	KE000000307	01-Jul-11	18-Jun-11	899	38,248.20	Fixed	12.3710				100,1112
KFD1001810V	KE000000890	20-Mar-11	15-Sep-11	1,096	39,862.15	Fixed	12.8000				99,9920
KFD1001810V	KE000000432	29-Aug-11	17-Aug-12	2,481	18,308.45	Fixed	13.0380				100,7240
KFD1001810V	KE000000371	23-Jul-11	19-Jul-11	2,079	38,116.40	Fixed	12.8080				101,0714
KFD1001810V	KE000000792	27-Aug-11	14-Aug-12	2,289	40,941.00	Fixed	12.6880				102,2607
KFD1001810V	KE000000170	17-Feb-11	04-Oct-11	2,481	54,038.40	Fixed	12.5600				100,2989
KFD1001810V	KE000000863	24-Feb-11	12-Feb-12	2,851	50,944.00	Fixed	12.4380				100,7171
KFD1001810V	KE000000977	19-Apr-11	04-Apr-12	3,000	51,303.00	Fixed	12.3000				101,8277
KFD1001810V	KE000000979	19-Apr-11	06-Apr-12	3,328	46,001.00	Fixed	13.0170				100,3930
KFD1001810V	KE000000989	20-Nov-11	12-Nov-11	3,224	60,222.41	Fixed	12.2800				101,1924
<b>FIFTEEN YEAR BONDS</b>											
KFD1002010V	KE100000136	20-Mar-07	07-Mar-21	417	3,654.00	Fixed	14.0000				100,0000
KFD1002010V	KE100000102	25-Jul-07	06-Jun-21	509	32,602.00	Fixed	13.0000				100,7060
KFD1002010V	KE100000180	24-Feb-08	07-Feb-21	668	34,804.00	Fixed	13.0000				100,8666
KFD1002010V	KE100000148	31-May-08	13-Mar-21	799	34,789.80	Fixed	12.9000				100,8121
KFD1002010V	KE100000156	29-Sep-08	13-Sep-21	1,362	31,862.60	Fixed	12.9000				100,7050
KFD1002010V	KE100000150	29-Mar-11	10-Mar-21	1,416	27,833.00	Fixed	13.2000				99,8717
KFD1002010V	KE100000158	29-Sep-11	10-Sep-21	1,799	24,632.11	Fixed	13.0000				100,1008
KFD1002010V	KE100000879	24-Sep-11	06-Sep-21	2,406	51,059.11	Fixed	11.0000	11.4000	101.8201	98.1333	100,0000
KFD1002010V	KE100000786	24-Sep-11	07-Sep-21	2,400	42,138.45	Fixed	11.0000				100,0000
KFD1002010V	KE100000888	24-Apr-11	03-Apr-21	2,403	68,100.00	Fixed	11.0000				102,6861
KFD1002010V	KE100000889	24-Apr-11	03-Apr-21	2,403	68,100.00	Fixed	11.0000				102,6861
KFD1002010V	KE100000879	22-Oct-11	01-Oct-21	2,406	29,464.00	Fixed	12.7000				102,8650
KFD1002010V	KE100000101	28-Sep-11	09-Sep-21	2,410	80,010.00	Fixed	12.8000				101,2489
KFD1002010V	KE100000104	13-Mar-11	24-Apr-11	4,448	49,443.18	Fixed	12.7000	100.1603	99.8934	99.8934	100,0000
KFD1002010V	KE100000128	26-Jul-11	10-Jul-21	4,305	50,022.00	Fixed	12.3000				100,1736
KFD1002010V	KE100000178	24-Feb-11	01-Feb-21	3,130	50,481.00	Fixed	12.7000				102,9455
<b>TWENTY YEAR BOND</b>											
KFD1002010V	KE100000140	30-Jul-07	25-Jun-21	2,609	34,145.10	Fixed	13.7000				99,9474
KFD1002010V	KE100000179	30-Mar-11	05-Mar-21	3,700	33,822.07	Fixed	13.0000				99,5020
KFD1002010V	KE100000142	24-Sep-07	02-Sep-21	4,309	44,300.00	Fixed	13.0000				100,1946
KFD1002010V	KE100000464	26-Jul-11	01-Sep-21	4,309	12,781.20	Fixed	14.0000				102,3486
KFD1002010V	KE100000465	26-Jul-11	01-Sep-21	4,309	16,079.20	Fixed	14.0000				102,3486
KFD1002010V	KE100000885	30-Jul-11	25-Jul-21	4,381	56,109.20	Fixed	13.2000				100,8485
KFD1002010V	KE100000984	15-Apr-11	21-Mar-21	4,440	23,160.00	Fixed	12.8730				102,3038
<b>TWENTY FIVE YEAR BOND</b>											
KFD1002010V	KE100000389	28-Apr-11	28-May-21	5,247	20,182.00	Fixed	11.2000				97,8583
KFD1002010V	KE100000649	28-Apr-11	29-May-21	4,768	46,258.10	Fixed	13.4000	101.2128	100.3293	99.8264	100,0000
<b>THIRTY YEAR BOND</b>											
KFD1002010V	KE100000105	28-Feb-11	21-Jan-11	7,312	38,184.70	Fixed	12.0000				94,5018
<b>INFRASTRUCTURE BONDS</b>											
IFB10001020	KE400000136	23-Feb-11	08-Feb-11	25	7,888.27	Fixed	12.5000				101,9308
IFB10001020	KE400000094	07-Oct-10	20-Oct-11	320	6,288.20	Fixed	13.0000				101,5106
IFB10011020	KE200000242	03-Oct-11	18-Sep-11	977	11,795.50	Fixed	11.0000				107,8921
IFB10011020	KE300000101	30-Sep-11	15-Sep-11	1,705	27,803.35	Fixed	11.0000				101,8094
IFB10011020	KE400000109	27-Oct-11	10-Oct-11	2,087	27,045.00	Fixed	11.0000				101,2817
IFB10010970	KE300000101	14-Oct-11	10-Oct-11	1,478	55,119.00	Fixed	11.0000				102,9756
IFB10011020	KE400000193	30-Mar-11	18-Mar-11	2,281	61,182.00	Fixed	13.0000	100.1000	100.2100	100.8388	50,0000
IFB10010970	KE300000464	23-Aug-11	12-May-11	1,479	38,301.20	Fixed	12.5000				108,2028
IFB10010970	KE300000899	24-Jul-11	11-Jul-11	1,817	40,020.00	Fixed	12.5000				109,7000
IFB10011020	KE300000690	27-Feb-11	12-Feb-11	2,401	14,300.40	Fixed	13.5000				107,1302
IFB10011020	KE300000786	27-Feb-11	12-Feb-11	2,401	14,300.40	Fixed	13.5000				107,1302
IFB10011020	KE300000893	29-Mar-11	30-Jun-11	4,379	41,188.80	Fixed	12.5000	111.8008	108.9503	100.4912	100,0000
IFB10010970	KE300000100	19-Mar-11	25-Oct-11	4,400	36,707.20	Fixed	11.9000				101,0700
IFB10010970	KE300000706	24-Mar-11	22-Feb-11	4,400	16,428.40	Fixed	12.0000				101,0000
IFB10010970	KE300000644	28-Oct-11	08-Oct-11	5,380	71,028.25	Fixed	11.7500	111.2000	106.1178	101.5392	100,8702
IFB10020970	KE300000893	16-Aug-11	08-Sep-11	3,000	74,387.28	Fixed	10.8000	104.6000	100.6488	100.9389	100,0000
IFB10020970	KE300000883	03-Aug-11	24-May-11	1,997	19,425.48	Fixed	10.2000	100.0000	100.8511	100.5921	100,4383
IFB10020970	KE300000945	24-Aug-11	11-Aug-11	3,801	78,639.89	Fixed	10.8000				104,5000
<b>BONDS SELL/BUY BACK TRANSACTIONS</b>											
<b>GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES 50 MILLION</b>											
KFD1001310V	KE200000007	01-Jul-11	18-Jun-11	899	38,248.20	Fixed	12.3710	101.9600	101.7416	102.8059	106,1112
KFD1001810V	KE000000989	20-Mar-11	15-Sep-11	3,224	60,222.41	Fixed	12.2800	11.7900	109.4330	102.7790	8,0000
KFD1000810V	KE100000142	31-May-08	13-Mar-21	799	34,789.80	Fixed	12.9000	8.8644	100.7278	100.5482	101,8721
KFD10001020	KE100000150	29-Mar-11	10-Mar-21	1,416	27,833.00	Fixed	13.2000	10.8000	102.9811	99.8457	99,8715
KFD1001810V	KE000000947	24-Sep-11	18-Feb-12	1,131	60,082.22	Fixed	13.0000	12.8000	106.9517	101.1684	94,0244
KFD1001810V	KE000000456	25-Apr-11	18-Aug-11	95	19,544.20	Fixed	14.3446	106.2270	103.8493	99.0244	15,0000
KFD10011020	KE300000049	01-Oct-11	18-Sep-11	977	11,795.50	Fixed	11.0000	8.6161	100.2608	100.4914	102,0001
IFB10011020	KE400000109	27-Oct-11	10-Oct-11	2,087	27,045.00	Fixed	11.0000	8.3000	107.8993	106.2702	101,2817
IFB10010970	KE300000464	23-Aug-11	12-May-11	1,479	38,301.20	Fixed	12.5000	11.0000	111.0301	100.0000	100,0000
IFB10011020	KE300000690	27-Feb-11	12-Feb-11	2,401	14,300.40	Fixed	13.5000				107,1302
IFB10011020	KE300000786	27-Feb-11	12-Feb-11	2,401	14,300.40	Fixed	13.5000				107,1302
IFB10011020	KE300000893	29-Mar-11	30-Jun-11	4,379	41,188.80	Fixed	12.5000	111.8000	108.9503	100.4912	100,0000
IFB10010970	KE300000100	19-Mar-11	25-Oct-11	4,400	36,707.20	Fixed	11.9000				101,0700
IFB10010970	KE300000706	24-Mar-11	22-Feb-11	4,400	16,428.40	Fixed	12.0000				101,0000
IFB10010970	KE300000644	28-Oct-11	08-Oct-11	5,380	71,028.25	Fixed	11.7500	111.2000	106.1178	101.5392	100,8702
IFB10020970	KE300000893	16-Aug-11	08-Sep-11	3,000	74,387.						