



BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

July 13, 2016

| Issue No. | Issue Date | Maturity Date | Days to Maturity | Issued 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 | | | | | | | | | | | | | |
| ONE YEAR BONDS | | | | | | | | | | | | | |
| FXD 1/2015/1Yr | KE5000003433 | 29-Sep-15 | 26-Sep-16 | 75 | 24,260.65 | Fixed | | | | 102.5666 | | | |
| FXD 2/2015/1Yr | KE5000003540 | 26-Oct-15 | 24-Oct-16 | 103 | 20,482.75 | Fixed | | | | 104.5998 | | | |
| TWO YEAR BONDS | | | | | | | | | | | | | |
| FXD 3/2014/2Yr | (Re-opened) KE4000002214 | 25-May-15 | 19-Dec-16 | 159 | 29,375.70 | Fixed | | 10.8900 | | 100.6507 | | | |
| FXD 1/2015/2Yr | KE4000001430 | 23-Jan-15 | 20-Feb-17 | 222 | 23,592.15 | Fixed | | 11.4700 | | 100.9268 | | | |
| FXD 2/2015/2Yr | (Re-opened) KE5000002435 | 29-Jun-15 | 26-Jun-17 | 348 | 18,746.80 | Fixed | | 12.6290 | | 101.2014 | | | |
| FXD 1/2016/2Yr | KE5000004217 | 25-Jan-16 | 22-Jan-18 | 558 | 20,153.75 | Fixed | | 15.7600 | | 106.5624 | | | |
| FXD 2/2016/2Yr | KE5000004878 | 23-May-16 | 21-May-18 | 677 | 4,728.53 | Fixed | | 12.0200 | | 101.4094 | | | |
| FIVE YEAR BONDS | | | | | | | | | | | | | |
| FXD 1/2012/5Yr | (Re-opened) KE2000002309 | 28-May-12 | 22-May-17 | 313 | 31,079.55 | Fixed | | 11.8550 | | 101.1947 | | | |
| FXD 1/2013/5Yr | KE4000002768 | 29-Apr-13 | 23-Apr-18 | 649 | 20,240.75 | Fixed | | 12.8920 | | 100.9845 | | | |
| FXD 2/2013/5Yr | KE2000006920 | 1-Jul-13 | 25-Jun-18 | 712 | 26,340.05 | Fixed | | 11.3050 | | 99.1527 | | | |
| FXD 3/2013/5Yr | KE4000002875 | 25-Nov-13 | 19-Nov-18 | 859 | 14,937.80 | Fixed | | 11.9520 | | 100.4719 | | | |
| FXD 1/2014/5Yr | KE3000009013 | 28-Apr-14 | 22-Apr-19 | 1,013 | 25,733.70 | Fixed | | 10.8700 | | 93.9185 | | | |
| FXD 2/2014/5Yr | KE4000002988 | 23-Jun-14 | 17-Jun-19 | 1,069 | 16,418.25 | Fixed | | 11.9340 | | 95.7849 | | | |
| FXD 1/2015/5Yr | (Re-opened) KE5000002542 | 29-Jun-15 | 22-Jun-20 | 1,440 | 30,956.05 | Fixed | | 13.1930 | | 99.6621 | | | |
| FXD 2/2015/5Yr | KE5000003094 | 30-Nov-15 | 23-Nov-20 | 1,594 | 30,673.85 | Fixed | | 13.9200 | | 102.6710 | | | |
| FXD 1/2016/5Yr | KE5000004548 | 25-Apr-16 | 19-Apr-21 | 1,741 | 19,545.57 | Fixed | 14.3340 | 13.0000 | 107.6991 | 104.5881 | 260,000,000 | | |
| TEN YEAR BONDS | | | | | | | | | | | | | |
| FXD 1/2007/10Yr | KE1000001303 | 29-Oct-07 | 16-Oct-17 | 460 | 9,308.80 | Fixed | | 10.7500 | | 95.6815 | | | |
| FXD 1/2008/10Yr | KE4000002099 | 29-Oct-07 | 12-Feb-18 | 579 | 2,992.75 | Fixed | | 10.7500 | | 99.3434 | | | |
| FXD 2/2008/10Yr | (Re-opened) KE1000001527 | 28-Jul-08 | 16-Jul-18 | 733 | 13,504.70 | Fixed | | 10.7500 | | 97.7540 | | | |
| FXD 3/2008/10Yr | KE4000004251 | 29-Sep-08 | 28-Sep-18 | 807 | 4,151.60 | Fixed | | 10.7500 | | 97.4931 | | | |
| FXD 1/2009/10Yr | KE4000004368 | 27-Sep-09 | 15-Apr-19 | 1,006 | 4,966.85 | Fixed | | 10.7500 | | 96.5948 | | | |
| FXD 1/2010/10Yr | (Re-opened) KE4000003329 | 26-Apr-10 | 13-Apr-20 | 1,370 | 19,394.15 | Fixed | | 8.7900 | | 85.3786 | | | |
| FXD 2/2010/10Yr | (Re-opened) KE1000001998 | 1-Nov-10 | 19-Oct-20 | 1,559 | 18,849.90 | Fixed | | 9.3070 | | 90.0522 | | | |
| FXD 1/2012/10Yr | (Re-opened) KE2000002358 | 25-Jun-12 | 13-Jun-22 | 2,161 | 35,273.70 | Fixed | | 12.7050 | 14.1000 | 95.2916 | 500,000,000 | | |
| FXD 1/2013/10Yr | (Re-opened) KE2000006037 | 1-Jul-13 | 19-Jun-23 | 2,630 | 29,289.80 | Fixed | | 12.3710 | | 94.5274 | | | |
| FXD 1/2014/10Yr | (Re-opened) KE3000008990 | 25-May-15 | 15-Jan-24 | 2,742 | 35,852.15 | Fixed | | 12.1800 | | 93.3898 | | | |
| ELEVEN YEAR BONDS | | | | | | | | | | | | | |
| FXD1/2006/11Yr | KE1000001311 | 25-Sep-06 | 11-Sep-17 | 425 | 4,031.40 | Fixed | | 13.7500 | | 102.2733 | | | |
| TWELVE YEAR BONDS | | | | | | | | | | | | | |
| FXD1/2006/12Yr | KE1000001329 | 28-Aug-06 | 13-Aug-18 | 761 | 3,900.95 | Fixed | | 14.0000 | | 105.2139 | | | |
| FXD1/2007/12Yr | KE1000001337 | 28-May-07 | 13-May-19 | 1,034 | 4,864.60 | Fixed | | 13.0000 | | 105.6743 | | | |
| FIFTEEN YEAR BONDS | | | | | | | | | | | | | |
| FXD1/2007/15Yr | KE1000001345 | 26-Mar-07 | 7-Mar-22 | 2,063 | 3,654.60 | Fixed | | 14.5000 | | 109.0397 | | | |
| FXD2/2007/15Yr | KE1000001352 | 25-Jun-07 | 6-Jun-22 | 2,154 | 7,236.95 | Fixed | | 13.5000 | | 94.8207 | | | |
| FXD3/2007/15Yr | (Re-opened) KE1000001360 | 26-Nov-07 | 7-Nov-22 | 2,308 | 18,030.20 | Fixed | | 12.5000 | | 90.2944 | | | |
| FXD1/2008/15Yr | KE1000001428 | 31-Mar-08 | 13-Mar-23 | 2,434 | 7,830.90 | Fixed | | 12.5000 | | 100.6070 | | | |
| FXD1/2009/15Yr | KE4000003436 | 26-Oct-09 | 7-Oct-24 | 3,008 | 9,420.45 | Fixed | | 12.5000 | | 93.6238 | | | |
| FXD1/2010/15Yr | KE4000003550 | 29-Mar-10 | 10-Mar-25 | 3,162 | 22,336.25 | Fixed | | 10.2500 | | 78.8090 | | | |
| FXD2/2010/15Yr | (Re-opened) KE2000001558 | 25-Apr-11 | 8-Dec-25 | 3,435 | 13,513.10 | Fixed | | 9.0000 | | 71.2307 | | | |
| FXD1/2012/15Yr | KE4000003673 | 24-Sep-12 | 6-Sep-27 | 4,072 | 21,089.45 | Fixed | | 11.0000 | | 83.2398 | | | |
| FXD1/2013/15Yr | (Re-opened) KE4000003795 | 25-Feb-13 | 7-Feb-28 | 4,226 | 42,138.45 | Fixed | | 11.2500 | | 81.6685 | | | |
| FXD2/2013/15Yr | KE4000003808 | 29-Apr-13 | 10-Apr-28 | 4,289 | 17,385.85 | Fixed | | 12.0000 | | 87.3244 | | | |
| TWENTY YEAR BONDS | | | | | | | | | | | | | |
| FXD1/2009/20Yr | (Re-opened) KE1000001493 | 30-Jun-09 | 5-Jun-28 | 4,345 | 20,360.95 | Fixed | | 13.7500 | | 98.6873 | | | |
| FXD1/2011/20Yr | (Re-opened) KE2000002176 | 30-Mar-11 | 9-Mar-31 | 5,409 | 9,365.80 | Fixed | | 10.0000 | | 79.8372 | | | |
| FXD1/2012/20Yr | (Re-opened) KE4000003949 | 26-Nov-12 | 1-Nov-32 | 6,649 | 44,581.65 | Fixed | | 12.0000 | | 87.9970 | | | |
| TWENTY FIVE YEAR BOND | | | | | | | | | | | | | |
| FXD1/2010/25Yr | (Re-opened) KE4000003089 | 28-Jun-10 | 28-May-35 | 6,893 | 20,192.50 | Fixed | | 11.2500 | 14.5117 | 79.7963 | 79.0854 | 81.2487 | 50,000,000 |
| THIRTY YEAR BOND | | | | | | | | | | | | | |
| SDB 1/2011/30Yr | (Re-opened) KE2000002135 | 28-Feb-11 | 21-Jan-41 | 8,958 | 28,144.70 | Fixed | | 12.0000 | | | 86.1701 | | |
| INFRASTRUCTURE BONDS | | | | | | | | | | | | | |
| IFB 1/2009/12Yr | KE4000003196 | 23-Feb-09 | 8-Feb-21 | 1,671 | 19,726.85 | Fixed | | 12.5000 | | 105.1593 | | | |
| IFB 2/2009/12Yr | KE4000003204 | 7-Dec-09 | 22-Nov-21 | 1,958 | 18,897.65 | Fixed | | 12.0000 | | 102.4081 | | | |
| IFB 1/2010/8Yr | KE4000003469 | 1-Mar-10 | 19-Feb-18 | 586 | 15,908.05 | Fixed | | 9.7500 | | 98.5524 | | | |
| IFB 2/2010/8Yr | KE4000003584 | 31-Aug-10 | 19-Sep-19 | 1,163 | 32,871.55 | Fixed | | 6.0000 | | 91.2209 | | | |
| IFB 1/2011/12Yr | KE2000002242 | 3-Oct-11 | 18-Sep-23 | 2,623 | 43,447.35 | Fixed | | 12.0000 | | 98.2083 | | | |
| IFB 1/2013/12Yr | KE3000008130 | 30-Sep-13 | 15-Sep-25 | 3,351 | 38,363.70 | Fixed | | 11.0000 | | 94.0644 | | | |
| IFB 1/2014/12Yr | KE4000001109 | 27-Oct-14 | 12-Oct-26 | 3,743 | 35,480.90 | Fixed | | 11.0000 | | 91.4157 | | | |
| IFB 1/2015/12Yr | KE4000001653 | 30-Mar-15 | 15-Mar-27 | 3,897 | 51,192.20 | Fixed | | 11.0000 | | 90.4452 | | | |
| IFB 1/2015/9Yr | KE5000004100 | 14-Dec-15 | 3-Dec-24 | 3,064 | 25,119.55 | Fixed | | 11.0000 | | 93.1769 | | | |
| IFB 1/2016/9Yr | KE5000004654 | 23-May-16 | 12-May-25 | 3,225 | 34,902.28 | Fixed | | 12.5000 | 11.7000 | 105.5848 | 103.8334 | 98.3316 | 9,000,000 |
| BONDS SELL/BUY BACK TRANSACTIONS | | | | | | | | | | | | | |
| FXD 1/2016/5Yr | KE5000004548 | 25-Apr-16 | 19-Apr-21 | 1,741 | 19,545.57 | Fixed | 14.3340 | 12.5000 | 109.5143 | 106.4033 | 106.4421 | 240,000,000 | |
| FXD1/2008/20Yr | (Re-opened) KE1000001493 | 30-Jun-08 | 5-Jun-28 | 4,345 | 20,360.95 | Fixed | 13.7500 | 13.5500 | 102.0115 | 101.1427 | 98.6873 | 96,000,000 | |
| GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION | | | | | | | | | | | | | |
| FXD 2/2016/2Yr | KE5000004878 | 23-May-16 | 21-May-18 | 677 | 4,728.53 | Fixed | | 12.0200 | 10.1500 | 105.2122 | 100.7376 | 101.4094 | 20,000,000 |
| FXD1/2013/15Yr | (Re-opened) KE4000003795 | 25-Feb-13 | 7-Feb-28 | 4,226 | 42,138.45 | Fixed | | 11.2500 | 14.5000 | 86.3536 | 81.9649 | 81.6685 | 700,000 |
| FXD1/2013/15Yr | (Re-opened) KE4000003795 | 25-Feb-13 | 7-Feb-28 | 4,226 | 42,138.45 | Fixed | | 11.2500 | 12.8000 | 95.1170 | 90.7283 | 81.6685 | 7,200,000 |
| IFB 1/2013/12Yr | KE3000008130 | 30-Sep-13 | 15-Sep-25 | 3,351 | 38,363.70 | Fixed | | 11.0000 | 11.5500 | 101.1300 | 97.8965 | 94.0644 | 4,000,000 |
| IFB 1/2014/12Yr | KE4000001109 | 27-Oct-14 | 12-Oct-26 | 3,743 | 35,480.90 | Fixed | | 11.0000 | 13.4000 | 92.3343 | 89.9469 | 91.4157 | 1,800,000 |
| IFB 1/2015/9Yr | KE5000004654 | 23-May-16 | 12-May-25 | 3,225 | 34,902.28 | Fixed | | 12.5000 | 11.7000 | 105.5848 | 103.8334 | 98.3316 | 9,000,000 |
| CENTUM BOND SENIOR UNSECURED FIXED RATE AND EQUITY LINKED NOTES | | | | | | | | | | | | | |
| CTNB.BD.18.09.17/13.50 (Senior unsecured fixed rate notes) | KE2000005039 | 26-Sep-12 | 18-Sep-17 | 432 | 2,917.10 | FIXED | | 13.5000 | 13.5000 | 104.3634 | 99.9499 | 100.1103 | 200,000 |
| CTNB.BD.18.09.17/12.75 (Senior unsecured equity linked notes) | KE2000005146 | 26-Sep-12 | 18-Sep-17 | 432 | 1,250.80 | FIXED | | 12.7500 | | | | 100.3038 | |
| CTNB.BD.08.06.20/13 | KE5000002765 | 15-Jun-15 | 8-Jun-20 | 1,426 | 3,899.22 | FIXED | | 13.0000 | | | | | |
| CTNB.BD.08.06.20/12.5 | KE5000002872 | 15-Jun-15 | 8-Jun-20 | 1,426 | 2,100.77 | FIXED | | 12.5000 | | | | 99.9539 | |
| CTNB.BD.08.06.20/12.5V | KE5000002989 | 15-Jun-15 | 8-Jun-20 | 1,426 | 2,100.77 | FIXED | | 12.5000 | | | | 99.9526 | |
| CONSOLIDATED BANK OF KENYA LTD MEDIUM TERM NOTE PROGRAMME | | | | | | | | | | | | | |
| CON.BD-FXD(SN)/2012/7Yr | KE2000002382 | 30-Jul-12 | 24-Jul-19 | 1,106 | 1,480.60 | FIXED | | 13.2500 | | | | 99.1677 | |
| CON.BD-FXD(SBNI)/2012/7Yr | KE2000002390 | 30-Jul-12 | 22-Jul-19 | 1,104 | 1,96.50 | FIXED | | 13.6000 | | | | 100.0000 | |
| CON.BD-FR(SN)/2012/7Yr | KE4000004038 | 30-Jul-12 | 22-Jul-19 | 1,104 | 1,000 | T.B (182) + 2% | | | | | | | |
| SHELTER AFRIQUE MEDIUM TERM NOTES | | | | | | | | | | | | | |
| FXD 1/13/05Yr | KE2000000704 | 30-Sep-13 | 24-Sep-18 | 803 | 4,239.70 | FIXED | | 12.7500 | | | | 104.0416 | |
| FR 1/13/05Yr | KE4000003600 | 30-Sep-13 | 24-Sep-18 | 803 | 760.30 | T.B (182) + 1.50% | | | | | | | |
| MRM | | | | | | | | | | | | | |
| FR (MRM) 2008/8Yr | KE4000003840 | 27-Oct-08 | 17-Oct-16 | 96 | 621.50 | T.B.+1.75% | | | | | | 100.0000 | |
| FXD (MRM) 2008/8Yr | KE4000003956 | 27-Oct-08 | 17-Oct-16 | 96 | 1,378.50 | FIXED | | 13.0000 | | | | 100.0000 | |
| CFC STANBIC BANK SENIOR & SUBORDINATED BOND ISSUE | | | | | | | | | | | | | |
| FR (CFC Stanbic) 2009/7Yr | KE1000000644 | 7-Jul-09 | 7-Jul-16 | -6 | 97.91 | T.B (182) + 1.75% | | | | | | 100.0000 | |
| FXD (CFC Stanbic) 2009/7Yr | KE4000003964 | 7-Jul-09 | 7-Jul-16 | -6 | 2,402.09 | FIXED | | 12.5000 | | | | 95.9087 | |
| KENGEN PUBLIC INFRASTRUCTURE BOND OFFER 2019 | | | | | | | | | | | | | |
| FXIB 1/2009/10Yr | KE1000001741 | 2-Nov-09 | | | | | | | | | | | |

