



BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

April 29, 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	150	24,260.65	Fixed	19.0620			104,0116
FXD 2/2015/1Yr		KE5000003540	26-Oct-15	24-Oct-16	178	20,482.75	Fixed	22.9540			103,8777
TWO YEAR BONDS											
FXD 2/2014/2Yr		KE4000002107	26-May-14	23-May-16	24	20,130.15	Fixed	10.7930			100,1492
FXD 3/2014/2Yr	(Re-opened)	KE4000002214	25-May-15	19-Dec-16	234	29,375.70	Fixed	10.8900			99,8949
FXD 1/2015/2Yr		KE4000001430	23-Jan-15	20-Feb-17	297	23,592.15	Fixed	11.4700			99,9323
FXD 2/2015/2Yr	(Re-opened)	KE5000002435	29-Jun-15	26-Jun-17	423	18,746.80	Fixed	12.6290			100,5245
FXD 1/2016/2Yr		KE5000004217	25-Jan-16	22-Jan-18	633	20,153.75	Fixed	15.7600			105,8668
FIVE YEAR BONDS											
FXD 1/2012/5Yr	(Re-opened)	KE2000002309	28-May-12	22-May-17	388	31,079.55	Fixed	11.8550			99,9671
FXD 1/2013/5Yr		KE4000002768	29-Apr-13	23-Apr-18	724	20,240.75	Fixed	12.8920			100,9845
FXD 2/2013/5Yr		KE2000006920	1-Jul-13	25-Jun-18	787	26,340.05	Fixed	11.3050			99,1527
FXD 3/2013/5Yr		KE4000002875	25-Nov-13	19-Nov-18	934	14,937.80	Fixed	11.9520			100,4719
FXD 1/2014/ 5Yr		KE3000009013	28-Apr-14	22-Apr-19	1,088	25,733.70	Fixed	10.8700			96,9751
FXD 2/2014/ 5Yr		KE4000002988	23-Jun-14	17-Jun-19	1,144	16,418.25	Fixed	11.9340			95,7849
FXD 1/2015/ 5Yr	(Re-opened)	KE5000002542	29-Jun-15	22-Jun-20	1,515	30,956.05	Fixed	13.1930			98,3040
FXD 2/2015/ 5Yr		KE5000003094	30-Nov-15	23-Nov-20	1,669	30,673.85	Fixed	13.9200			100,6978
FXD 1/2016/ 5Yr		KE5000004548	25-Apr-16	19-Apr-21	1,816	19,545.57	Fixed	14.3340	13.8000	102.0335	101,8780
FXD 1/2016/ 5Yr		KE5000004548	25-Apr-16	19-Apr-21	1,816	19,545.57	Fixed	14.3340	13.7000	102.2335	101,8780
TEN YEAR BONDS											
FXD 2/2006/10Yr		KE1000001295	29-May-06	16-May-16	17	5,028.10	Fixed	14.0000			102,8875
FXD 1/2007/10Yr		KE1000001303	29-Oct-07	16-Oct-17	535	9,308.80	Fixed	10.7500			95,6815
FXD 1/2008/10Yr		KE4000002099	29-Oct-07	12-Feb-18	654	2,992.75	Fixed	10.7500			99,3434
FXD 2/2008/10Yr	(Re-opened)	KE1000001527	18-Jul-08	16-Jul-18	808	13,504.70	Fixed	10.7500			99,3210
FXD 3/2008/10Yr		KE4000004251	29-Sep-08	28-Sep-18	882	4,151.60	Fixed	10.7500			97,4931
FXD 1/2009/10Yr		KE4000004368	27-Sep-09	15-Apr-19	1,081	4,966.85	Fixed	10.7500			96,5948
FXD 1/2010/10Yr	(Re-opened)	KE4000003329	26-Apr-10	13-Apr-20	1,445	19,394.15	Fixed	8.7900			85,3786
FXD 1/2010/10Yr	(Re-opened)	KE4000003329	26-Apr-10	13-Apr-20	1,445	19,394.15	Fixed	8.7900			85,3786
FXD 2/2010/10Yr	(Re-opened)	KE1000001998	1-Nov-10	19-Oct-20	1,634	18,849.90	Fixed	9.3070			90,0522
FXD 1/2012/10Yr	(Re-opened)	KE2000002358	25-Jun-12	13-Jun-22	2,236	35,273.70	Fixed	12.7050			93,9303
FXD 1/2013/10Yr	(Re-opened)	KE2000006037	1-Jul-13	19-Jun-23	2,630	29,289.80	Fixed	12.3710			91,0649
FXD 1/2013/10Yr	(Re-opened)	KE2000006037	1-Jul-13	19-Jun-23	2,630	29,289.80	Fixed	12.3710	14.2000	96.0752	91,0649
FXD 1/2014/10Yr	(Re-opened)	KE3000008890	26-May-15	15-Jan-24	2,817	35,852.15	Fixed	12.1800	14.0000	96.9132	89,7647
ELEVEN YEAR BONDS											
FXD1/2006/11Yr		KE1000001311	25-Sep-06	11-Sep-17	500	4,031.40	Fixed	13.7500			105,0256
TWELVE YEAR BONDS											
FXD1/2006/12Yr		KE1000001329	28-Aug-06	13-Aug-18	636	3,900.95	Fixed	14.0000			105,2139
FXD1/2007/12Yr		KE1000001337	28-May-07	13-May-19	1,109	4,864.60	Fixed	13.0000			105,6743
FIFTEEN YEAR BONDS											
FXD1/2007/15Yr		KE1000001345	26-Mar-07	7-Mar-22	2,138	3,654.60	Fixed	14.5000			109,0397
FXD2/2007/15Yr		KE1000001352	25-Jun-07	6-Jun-22	2,229	7,236.95	Fixed	13.5000			84,8207
FXD3/2007/15Yr	(Re-opened)	KE1000001360	26-Nov-07	7-Nov-22	2,383	18,030.20	Fixed	12.5000			90,2944
FXD1/2008/15Yr		KE1000001428	31-Mar-08	13-Mar-23	2,509	7,830.90	Fixed	12.5000			100,6070
FXD1/2009/15Yr		KE4000003436	26-Oct-09	7-Oct-24	3,083	9,420.45	Fixed	12.5000			98,3299
FXD1/2010/15Yr		KE4000003550	29-Mar-10	10-Mar-25	3,237	22,336.25	Fixed	10.2500			78,8090
FXD2/2010/15Yr	(Re-opened)	KE2000001558	25-Apr-11	8-Dec-25	3,510	13,513.10	Fixed	9.0000			71,2307
FXD1/2012/15Yr		KE4000003673	24-Sep-12	6-Sep-27	4,147	21,089.45	Fixed	11.0000			85,2957
FXD1/2013/15Yr	(Re-opened)	KE4000003795	25-Feb-13	7-Feb-28	4,301	42,138.45	Fixed	11.2500			80,2172
FXD2/2013/15Yr		KE4000003808	29-Apr-13	10-Apr-28	4,364	17,385.85	Fixed	12.0000			86,9623
TWENTY YEAR BOND											
FXD1/2008/20Yr	(Re-opened)	KE1000001493	30-Jun-08	5-Jun-28	4,420	20,360.95	Fixed	13.7500			100,8286
FXD1/2011/20Yr	(Re-opened)	KE2000002176	30-May-11	5-May-31	5,484	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			83,5439
TWENTY FIVE YEAR BOND											
FXD1/2010/25Yr	(Re-opened)	KE4000003089	28-Jun-10	28-May-35	6,968	20,192.50	Fixed	11.2500			82,2305
THIRTY YEAR BOND											
SDB 1/2011/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	9,033	28,144.70	Fixed	12.0000			86,1320
INFRASTRUCTURE BONDS											
IFB 1/2009/12Yr		KE4000003196	23-Feb-09	8-Feb-21	1,746	19,726.85	Fixed	12.5000			105,1593
IFB 2/2009/12Yr		KE4000003204	7-Dec-09	2-Nov-21	2,033	18,897.65	Fixed	12.0000			102,4081
IFB 1/2010/8Yr		KE4000003469	1-Mar-10	19-Feb-18	661	15,908.05	Fixed	9.7500			98,5524
IFB 2/2010/9Yr		KE4000003584	31-Aug-10	19-Sep-19	1,238	32,871.55	Fixed	6.0000			91,2209
IFB 1/2011/12Yr		KE2000002242	3-Oct-11	18-Sep-23	2,696	43,447.35	Fixed	12.0000			98,9491
IFB 1/2013/12Yr		KE3000008130	30-Sep-13	15-Sep-25	3,426	38,363.70	Fixed	11.0000			93,6189
IFB 1/2014/12Yr		KE4000001109	27-Oct-14	12-Oct-26	3,818	35,490.90	Fixed	11.0000			93,9588
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	3,972	51,192.20	Fixed	11.0000			93,5074
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	2-Dec-24	3,139	25,119.55	Fixed	11.0000			95,1403
BONDS SELL/BUY BACK TRANSACTIONS											
GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION											
FXD 1/2016/2Yr		KE5000004217	25-Jan-16	22-Jan-18	633	20,153.75	Fixed	15.7600	9.8000	113.3878	109,2746
FXD 1/2016/2Yr		KE5000004217	25-Jan-16	22-Jan-18	633	20,153.75	Fixed	15.7600	9.0000	114.7318	110,6186
FXD 1/2016/ 5Yr		KE5000004548	25-Apr-16	19-Apr-21	1,816	19,545.57	Fixed	14.3340	12.7500	105.8707	105,7132
SDB 1/2011/30Yr	(Re-opened)	KE2000002135	28-Feb-11	21-Jan-41	9,033	28,144.70	Fixed	12.0000	14.0054	88.3407	86,1320
IFB 1/2015/12Yr		KE4000001653	30-Mar-15	15-Mar-27	3,972	51,192.20	Fixed	11.0000	11.3000	99.5081	98,5411
IFB 1/2015/9Yr		KE5000004100	14-Dec-15	2-Dec-24	3,139	25,119.55	Fixed	11.0000	13.1000	95.1669	91,0268
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	507	2,917.10	FIXED	13.5000			105,2550
CTNB.BD.18.09.17/12.75 (Senior unsecured equity linked notes)		KE2000005146	26-Sep-12	18-Sep-17	507	1,250.80	FIXED	12.7500			100,3038
CTNB.BD.08.06.20/13		KE5000002765	15-Jun-15	8-Jun-20	1,501	3,899.22	FIXED	13.0000			
CTNB.BD.08.06.20/12.5		KE5000002872	15-Jun-15	8-Jun-20	1,501	2,100.77	FIXED	12.5000			99,9539
CTNB.BD.08.06.20/12.5V		KE5000002989	15-Jun-15	8-Jun-20	1,501	2,100.77					99,9526
CONSOLIDATED BANK OF KENYA LTD MEDIUM TERM NOTE PROGRAMME											
CON.BD-FXD(SN)/2012/7Yr		KE2000002362	30-Jul-12	24-Jul-19	1,181	1,480.60	FIXED	13.2500			99,1677
CON.BD-FXD(SBN)/2012/7Yr		KE2000002390	30-Jul-12	22-Jul-19	1,179	196.50	FIXED	13.6000			100,0000
CON.BD-FR(SN)/2012/7Yr		KE4000004038	30-Jul-12	22-Jul-19	1,179	1,000	T.B (182) + 2%				
SHELTER AFRIQUE MEDIUM TERM NOTES											
FXD 1/13/05Yr		KE2000007704	30-Sep-13	24-Sep-18	878	4,239.70	FIXED	12.7500			104,0416
FR 1/13/05Yr		KE4000003600	30-Sep-13	24-Sep-18	878	760.30	T.B (182) + 1.50%				
MIRM											
FR (MIRM) 2008/8Yr		KE4000003840	27-Oct-08	17-Oct-16	171	621.50	T.B.+1.75%				100,0000
FXD (MIRM) 2008/8Yr		KE4000003956	27-Oct-08	17-Oct-16	171	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	69	97.91	T.B (182) + 1.75%			100.0000
FXD (CFC Stanbic) 2009/7Yr		KE4000003964	7-Jul-09	7-Jul-16	69	2,402.09	FIXED	12.5000		95.9087
KENGEN PUBLIC INFRASTRUCTURE BOND OFFER 2019										
FXIB 1/2009/10Yr		KE1000001741	2-Nov-09	31-Oct-19	1,280	14,062.00	FIXED	12.5000		100.3471
HOUSING FINANCE MEDIUM TERM NOTE										
FXD (HFCK) 02/2012/7Yr 2nd Tranche		KE4000003394	22-Oct-12	14-Oct-19	1,263	2,969.10	FIXED	13.0000		91.5465
FR (HFCK) 2010/7Yr		KE4000003410	26-Oct-10	2-Oct-17	521	1,166.50	T.B (182) + 3.00%			
FXD (HFCK) 2010/7Yr		KE1000001972	26-Oct-10	2-Oct-17	521	5,864.40	FIXED	8.5000		99.9862
I&M MEDIUM TERM NOTE										
FXD I&M-01/13/5.25		KE5000002658	13-Dec-13	8-Mar-19	1,043	3,429.00	FIXED	12.8000		102.0606
FRN I&M-01/13/5.25		KE4000003709	13-Dec-13	8-Mar-19	1,043	226.00	T.B (182)+2%			
BRITAM MEDIUM TERM NOTE										
BRTB.BD.22/07/19-0037-13		KE3000009450	22-Jul-14	15-Jul-19	1,775	6,000.00	FIXED	13.0000		97.2185
UAP HOLDINGS MEDIUM TERM NOTE										
UAP.BD.22.07.2019		KE4000003816	28-Jul-14	22-Jul-19	1,179	2,000.00	FIXED	13.0000		92.2773
NIC MEDIUM TERM NOTE										
NIC.BD.09/09/19-0039-12.5		KE3000009898	8-Sep-14	9-Sep-19	1,228	5,514.50	FIXED	12.5000		94.2139
CIC INSURANCE GROUP LTD MEDIUM TERM NOTE										
CIC.BD.22.07.2019		KE3000009906	8-Oct-14	2-Oct-19	1,738	5,000.00	FIXED	13.0000		97.2692
CFC STANBIC MULTICURRENCY MEDIUM TERM NOTE										
CFCB.BD.08/12/21-0042-12.95		KE4000002438	15-Dec-14	8-Dec-21	2,550	5,080.00	FIXED	12.9500		102.0180
CBA FIXED MEDIUM TERM NOTE										
CBAB.BD.14/12/20-0041-12.75		KE4000003923	22-Dec-14	14-Dec-20	2,184	7,000.00	FIXED	12.7500		99.9515
EABL FIXED MEDIUM TERM NOTE										
EABB.BD.19/03/18-0043-12.25		KE4000001547	23-Mar-15	19-Mar-18	1,092	5,000.00	FIXED	12.2500		100.2003
CHASE BANK FIXED MEDIUM TERM NOTE										
CHBD.BD.02/06/22-0044-13.5		KE5000002104	10-Jun-15	2-Jun-22	2,549	4,822.40	FIXED	13.2500		92.8143
REAL PEOPLE MEDIUM TERM NOTE										
RPBD.BD.06/08/18-0046-13.65		KE5000002096	10-Aug-15	6-Aug-18	1,092	270.30	FIXED	13.6500		95.0966
RPBD.BD.03/08/20-0047-13.65		KE5000003102	10-Aug-15	3-Aug-20	1,820	1,363.90	FIXED	13.6500		94.7367
FAMILY BANK MEDIUM TERM NOTE										
FBKB.BD.19/04/21-0049-13.75		KE5000003763	26-Oct-15	19-Apr-21	2,002	1,297.10	FIXED	13.7500		95.4568
FBKB.BD.19/04/21-0051-2.5		KE5000003870	26-Oct-15	19-Apr-21	2,002	600.70	T.B (182) + 2.50%			94.7367
FBKB.BD.19/04/21-0050-14		KE5000003987	26-Oct-15	19-Apr-21	2,002	121.00	FIXED	14.0000		94.7367

Turnover in Bonds.	
Today	Previous
643,000,000	2,125,890,000

Total Deals (Bonds)	
Today	Previous
14	24

KEY BOND INVESTMENT CONSIDERATIONS

There are a number of key variables to look at when investing in bonds: the bond's maturity, redemption features, credit quality, interest rate, price, yield and tax status. Together, these factors help determine the value of your bond investment and the degree to which it matches your financial objectives.

Abbr.

FR: Floating Rate Treasury Bond EADB: East African Development Bank MA: 12 weeks 91 day rates Moving Average MTN: Medium Term Note;
 FXT: Fixed Rate Treasury Bond YTM: yield to maturity YTC: Yield to next coupon reset date CBK: Central Bank of Kenya MRM: Mabati Rolling Mills
 IFB: Infrastructure Bond S: Suspended

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