



BONDS LISTED AT THE NAIROBI SECURITIES EXCHANGE

October 29, 2018

| Issue No. | ISIN CODE | 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 | | | | | | | | | | | | |
| TWO YEAR BONDS | | | | | | | | | | | | |
| FXD 3/2016/2Yr | KE5000006873 | 19-Dec-16 | 17-Dec-18 | 49 | 25,477.55 | Fixed | 12.5090 | | | | 101.2642 | |
| FXD 1/2017/2Yr | KE5000007657 | 25-Sep-17 | 23-Sep-19 | 329 | 20,489.95 | Fixed | 11.6190 | | | | 101.5598 | |
| FIVE YEAR BONDS | | | | | | | | | | | | |
| FXD 3/2013/5Yr | KE4000002675 | 25-Nov-13 | 19-Nov-18 | 21 | 26,838.89 | Fixed | 11.9520 | | | | 100.6728 | |
| FXD 1/2014/5Yr | KE3000009813 | 28-Apr-14 | 23-Apr-19 | 175 | 25,733.70 | Fixed | 10.8700 | | | | 100.8318 | |
| FXD 2/2014/5Yr | KE5000005214 | 23-Jun-14 | 17-Jun-19 | 231 | 29,381.17 | Fixed | 11.8340 | | | | 101.7811 | |
| FXD 1/2015/5Yr | KE5000002542 | 29-Jun-15 | 22-Jun-20 | 602 | 30,956.05 | Fixed | 13.1930 | | | | 102.6743 | |
| FXD 2/2015/5Yr | KE5000003094 | 30-Nov-15 | 23-Nov-20 | 756 | 30,673.85 | Fixed | 13.9200 | | | | 105.8515 | |
| FXD 1/2016/5Yr | KE5000004548 | 25-Apr-16 | 19-Apr-21 | 903 | 19,544.20 | Fixed | 14.3340 | | | | 106.6928 | |
| FXD 2/2016/5Yr | KE5000005107 | 25-Jul-16 | 19-Jul-21 | 994 | 24,395.30 | Fixed | 14.0690 | | | | 106.6487 | |
| FXD 3/2016/5Yr | KE5000006436 | 26-Sep-16 | 20-Sep-21 | 1,111 | 23,051.05 | Fixed | 13.1120 | 11.1000 | 106.1141 | 104.8533 | 105.1183 | 200,000,000 |
| FXD 1/2017/5Yr | KE5000007434 | 28-Aug-17 | 22-Aug-22 | 1,393 | 15,112.20 | Fixed | 12.4650 | | | | 103.6671 | |
| FXD 2/2017/5Yr | KE5000007764 | 23-Oct-17 | 17-Oct-22 | 1,449 | 13,504.64 | Fixed | 12.5170 | | | | 103.9564 | |
| FXD 1/2018/5Yr | KE5000008218 | 26-Mar-18 | 20-Mar-23 | 1,603 | 30,795.55 | Fixed | 12.2990 | | | | 103.3731 | |
| TEN YEAR BONDS | | | | | | | | | | | | |
| FXD 1/2009/10Yr | KE4000004368 | 27-Sep-09 | 15-Apr-19 | 168 | 27,039.26 | Fixed | 10.7500 | | | | 100.9073 | |
| FXD 1/2010/10Yr | KE4000003329 | 26-Apr-10 | 13-Apr-20 | 532 | 19,394.15 | Fixed | 8.7900 | | | | 97.0856 | |
| FXD 2/2010/10Yr | KE1000001998 | 01-Nov-10 | 19-Oct-20 | 721 | 18,849.90 | Fixed | 9.3070 | | | | 100.8677 | |
| FXD 1/2012/10Yr | KE2000002358 | 25-Jun-12 | 13-Jun-22 | 1,323 | 35,273.70 | Fixed | 12.7050 | | | | 104.1034 | |
| FXD 1/2013/10Yr | KE2000006037 | 01-Jul-13 | 19-Jun-23 | 1,694 | 39,248.20 | Fixed | 12.3710 | | | | 103.0400 | |
| FXD 1/2014/10Yr | KE3000008890 | 25-May-15 | 15-Jan-24 | 1,904 | 35,852.15 | Fixed | 12.1800 | | | | 101.7165 | |
| FXD 1/2016/10Yr | KE5000006529 | 29-Aug-16 | 17-Aug-26 | 2,849 | 19,306.45 | Fixed | 15.0390 | | | | 113.8517 | |
| FXD 1/2017/10Yr | KE5000007327 | 31-Jul-17 | 19-Jul-27 | 3,185 | 27,541.80 | Fixed | 12.9660 | | | | 102.9335 | |
| FXD 1/2018/10Yr | KE5000008762 | 27-Aug-18 | 14-Aug-28 | 3,577 | 40,606.85 | Fixed | 12.8660 | 12.3500 | 104.0354 | 101.8397 | 102.1264 | 495,000,000 |
| TWELVE YEAR BONDS | | | | | | | | | | | | |
| FXD1/2007/12Yr | KE1000001337 | 28-May-07 | 13-May-19 | 196 | 4,864.60 | Fixed | 13.0000 | | | | 102.1474 | |
| FIFTEEN YEAR BONDS | | | | | | | | | | | | |
| FXD1/2007/15Yr | KE1000001345 | 26-Mar-07 | 07-Mar-22 | 1,225 | 3,654.60 | Fixed | 14.5000 | | | | 102.3850 | |
| FXD2/2007/15Yr | KE1000001352 | 25-Jun-07 | 06-Jun-22 | 1,316 | 33,646.84 | Fixed | 13.5000 | | | | 106.6762 | |
| FXD3/2007/15Yr | KE1000001360 | 26-Nov-07 | 07-Nov-22 | 1,470 | 32,958.10 | Fixed | 12.5000 | | | | 103.6027 | |
| FXD3/2007/15Yr | KE1000001428 | 31-Mar-08 | 13-Mar-23 | 1,596 | 33,963.50 | Fixed | 12.5000 | | | | 103.0220 | |
| FXD1/2008/15Yr | KE4000003436 | 26-Oct-09 | 07-Oct-24 | 2,170 | 9,420.45 | Fixed | 12.5000 | 11.9000 | 102.9789 | 102.4981 | 103.1445 | 100,000,000 |
| FXD1/2010/15Yr | KE4000003550 | 29-Mar-10 | 10-Mar-25 | 2,324 | 22,336.25 | Fixed | 10.2500 | | | | 92.1359 | |
| FXD2/2010/15Yr | KE2000001558 | 25-Apr-11 | 08-Dec-25 | 2,597 | 13,513.10 | Fixed | 9.0000 | | | | 82.9068 | |
| FXD1/2012/15Yr | KE4000003675 | 24-Sep-12 | 06-Sep-27 | 3,234 | 27,093.60 | Fixed | 11.0000 | | | | 93.0495 | |
| FXD1/2013/15Yr | KE4000003790 | 25-Feb-13 | 07-Feb-28 | 3,388 | 42,138.45 | Fixed | 11.2500 | | | | 94.2315 | |
| FXD2/2013/15Yr | KE4000003808 | 29-Apr-13 | 10-Apr-28 | 3,451 | 24,001.225 | Fixed | 12.0000 | 12.2000 | 99.1183 | 98.8875 | 96.9618 | 200,000,000 |
| FXD1/2018/15Yr | KE5000008432 | 28-May-18 | 09-May-33 | 5,306 | 12,863.500 | Fixed | 12.6500 | 12.5500 | 105.9884 | 100.6365 | 100.7430 | 200,000,000 |
| FXD2/2018/15Yr | KE5000008879 | 22-Oct-18 | 03-Oct-33 | 5,453 | 7,854.060 | Fixed | 12.7500 | | | | 100.0000 | |
| TWENTY YEAR BOND | | | | | | | | | | | | |
| FXD1/2008/20Yr | KE1000001493 | 30-Jun-08 | 05-Jun-28 | 3,507 | 38,145.10 | Fixed | 13.7500 | | | | 105.3909 | |
| FXD1/2011/20Yr | KE2000002176 | 30-May-11 | 05-May-31 | 4,571 | 9,365.89 | Fixed | 10.0000 | | | | 80.1204 | |
| FXD1/2012/20Yr | KE4000003949 | 26-Nov-12 | 01-Nov-32 | 5,117 | 44,581.65 | Fixed | 12.0000 | | | | 96.3874 | |
| FXD1/2016/20Yr | KE5000006843 | 26-Sep-16 | 01-Sep-36 | 6,517 | 12,761.20 | Fixed | 14.0000 | | | | 104.7040 | |
| FXD1/2018/20Yr | KE5000008225 | 26-Mar-18 | 01-Mar-38 | 7,063 | 23,063.95 | Fixed | 13.2000 | 12.8500 | 103.7162 | 102.4490 | 102.0035 | 300,000,000 |
| FXD2/2018/20Yr | KE5000008655 | 30-Jul-18 | 05-Jul-38 | 7,189 | 15,820.75 | Fixed | 13.2000 | | | | 104.6619 | |
| TWENTY FIVE YEAR BOND | | | | | | | | | | | | |
| FXD1/2010/25Yr | KE4000003089 | 28-Jun-10 | 28-May-35 | 6,055 | 20,192.50 | Fixed | 11.2500 | | | | 91.2611 | |
| FXD1/2018/25Yr | KE5000008549 | 25-Jun-18 | 25-May-43 | 8,974 | 5,171.81 | Fixed | 13.4000 | | | | 100.7542 | |
| THIRTY YEAR BOND | | | | | | | | | | | | |
| SDB 1/2011/30Yr | KE2000002135 | 28-Feb-11 | 21-Jan-41 | 8,120 | 28,144.70 | Fixed | 12.0000 | | | | 91.3180 | |
| INFRASTRUCTURE BONDS | | | | | | | | | | | | |
| IFB 1/2009/12Yr | KE4000003196 | 23-Feb-09 | 08-Feb-21 | 833 | 19,726.85 | Fixed | 12.5000 | | | | 105.5922 | |
| IFB 2/2009/12Yr | KE4000003204 | 07-Dec-09 | 22-Nov-21 | 1,120 | 18,897.65 | Fixed | 12.0000 | | | | 101.5126 | |
| IFB 2/2010/9Yr | KE4000003584 | 31-Aug-10 | 19-Sep-19 | 325 | 32,871.55 | Fixed | 6.0000 | | | | 96.0481 | |
| IFB 1/2011/12Yr | KE2000002242 | 03-Oct-11 | 18-Sep-23 | 2,785 | 43,447.35 | Fixed | 12.0000 | | | | 98.4965 | |
| IFB 1/2012/12Yr | KE3000008130 | 30-Sep-13 | 15-Sep-25 | 2,513 | 38,363.70 | Fixed | 11.0000 | 11.0500 | 100.8497 | 99.7920 | 99.7933 | 100,000,000 |
| IFB 1/2013/12Yr | KE3000008130 | 30-Sep-13 | 15-Sep-25 | 2,513 | 38,363.70 | Fixed | 11.0000 | 11.2000 | 100.2968 | 99.2391 | 99.7933 | 75,050,000 |
| IFB 1/2014/12Yr | KE4000001109 | 27-Oct-14 | 12-Oct-26 | 2,905 | 35,480.90 | Fixed | 11.0000 | | | | 98.6699 | |
| IFB 1/2015/12Yr | KE4000001653 | 30-Mar-15 | 15-Mar-27 | 3,059 | 51,192.20 | Fixed | 11.0000 | | | | 98.9262 | |
| IFB 1/2015/9Yr | KE5000004100 | 14-Dec-15 | 02-Dec-24 | 2,226 | 25,119.55 | Fixed | 11.0000 | | | | 99.9721 | |
| IFB 1/2016/9Yr | KE5000004654 | 23-May-16 | 12-May-25 | 2,387 | 36,303.20 | Fixed | 12.5000 | | | | 103.6981 | |
| IFB 1/2016/15Yr | KE5000006659 | 24-Oct-16 | 06-Oct-31 | 4,725 | 40,029.65 | Fixed | 12.0000 | | | | 101.0255 | |
| IFB 1/2017/12Yr | KE5000006980 | 27-Feb-17 | 12-Feb-29 | 3,759 | 14,330.40 | Fixed | 12.5000 | | | | 103.5269 | |
| IFB 1/2017/7Yr | KE5000007988 | 27-Nov-17 | 18-Nov-24 | 2,212 | 41,462.40 | Fixed | 12.5000 | | | | 104.8744 | |
| IFB 1/2018/7Yr | KE5000008993 | 29-Jan-18 | 10-Jan-33 | 5,187 | 41,250.34 | Fixed | 12.5000 | 11.7000 | 108.1512 | 105.0262 | 104.3725 | 100,000,000 |
| MAB1/2017/3 | KE500006766 | 11-Apr-17 | 08-Apr-20 | 527 | 150.00 | Fixed | 10.0000 | 10.0000 | 100.5500 | 100.0000 | 100.0000 | 286.650 |
| MAB2/2017/3 | KE5000007210 | 11-Sep-17 | 07-Sep-20 | 679 | 247.00 | Fixed | 10.0000 | 10.0000 | 101.3200 | 100.0000 | 100.0000 | 323.008 |
| BONDS SELL/BUY BACK TRANSACTIONS | | | | | | | | | | | | |
| GOVERNMENT OF KENYA FIXED RATE TREASURY BONDS BELOW KES.50 MILLION | | | | | | | | | | | | |
| FXD 2/2015/5Yr | KE5000003094 | 30-Nov-15 | 23-Nov-20 | 756 | 30,673.85 | Fixed | 13.9200 | 11.1500 | 110.8770 | 104.9878 | 105.8515 | 1,000,000 |
| FXD 1/2018/10Yr | KE5000008762 | 27-Aug-18 | 14-Aug-28 | 3,577 | 40,606.85 | Fixed | 12.8660 | 11.8000 | 107.2295 | 105.0338 | 102.1264 | 1,500,000 |
| FXD 1/2018/10Yr | KE5000008762 | 27-Aug-18 | 14-Aug-28 | 3,577 | 40,606.85 | Fixed | 12.8660 | 12.3500 | 104.0354 | 101.8397 | 102.1264 | 5,000,000 |
| FXD1/2010/15Yr | KE4000003550 | 29-Mar-10 | 10-Mar-25 | 2,324 | 22,336.25 | Fixed | 10.2500 | 10.7100 | 99.0704 | 97.8877 | 92.1359 | 5,000,000 |
| FXD2/2010/15Yr | KE2000001558 | 25-Apr-11 | 08-Dec-25 | 2,597 | 13,513.10 | Fixed | 9.0000 | 14.3000 | 80.0296 | 76.7411 | 82.9068 | 3,500,000 |
| IFB 1/2013/12Yr | KE3000008130 | 30-Sep-13 | 15-Sep-25 | 2,513 | 38,363.70 | Fixed | 11.0000 | 11.2000 | 100.2968 | 99.2391 | 99.7933 | 1,850,000 |
| IFB 1/2013/12Yr | KE3000008130 | 30-Sep-13 | 15-Sep-25 | 2,513 | 38,363.70 | Fixed | 11.0000 | 10.1100 | 104.4166 | 103.3589 | 99.7933 | 27,000,000 |
| IFB 1/2013/12Yr | KE3000008130 | 30-Sep-13 | 15-Sep-25 | 2,513 | 38,363.70 | Fixed | 11.0000 | 10.5000 | 102.9150 | 101.8573 | 99.7933 | 300,000 |
| IFB 1/2015/9Yr | KE5000004100 | 14-Dec-15 | 02-Dec-24 | 2,226 | 25,119.55 | Fixed | 11.0000 | 10.6500 | 105.3108 | 101.0800 | 99.9721 | 10,000,000 |
| IFB 1/2015/9Yr | KE5000004100 | 14-Dec-15 | 02-Dec-24 | 2,226 | 25,119.55 | Fixed | 11.0000 | 9.9800 | 107.4778 | 103.2470 | 99.9721 | 8,400,000 |
| IFB 1/2015/9Yr | KE5000004100 | 14-Dec-15 | 02-Dec-24 | 2,226 | 25,119.55 | Fixed | 11.0000 | 9.9700 | 107.5107 | 103.2799 | 99.9721 | 1,000,000 |
| IFB 1/2015/12Yr | KE4000001653 | 30-Mar-15 | 15-Mar-27 | 3,059 | 51,192.20 | Fixed | 11.0000 | 10.1700 | 104.0313 | 102.9736 | 98.9262 | 10,100,000 |
| IFB 1/2016/15Yr | KE5000006659 | 24-Oct-16 | 06-Oct-31 | 4,725 | 40,029.65 | Fixed | 12.0000 | 11.1200 | 104.9033 | 104.6995 | 101.0255 | 1,000,000 |
| IFB 1/2017/7Yr | KE5000007988 | 27-Nov-17 | 18-Nov-24 | 2,212 | 41,462.40 | Fixed | 12.5000 | 10.9000 | 111.3333 | 106.0448 | 104.8744 | 3,400,00 |

| | | | | | | | | | | | |
|---|--|--------------|-----------|-----------|-------|----------|-------------------|---------|--|--|----------|
| BRTB.BD.22/07/19-0037-13 | | KE3000009450 | 22-Jul-14 | 12-Nov-18 | 14 | 6,000.00 | FIXED | 13,0000 | | | 100.6751 |
| UAP HOLDINGS MEDIUM TERM NOTE | | | | | | | | | | | |
| UAP.BD.22.07.2019 | | KE4000003816 | 28-Jul-14 | 22-Jul-19 | 266 | 2,000.00 | FIXED | 13,0000 | | | 93.4915 |
| NIC MEDIUM TERM NOTE | | | | | | | | | | | |
| NIC.BD.09/09/19-0039-12.5 | | KE3000009898 | 08-Sep-14 | 09-Sep-19 | 315 | 5,514.50 | FIXED | 12,5000 | | | 99.9755 |
| CIC INSURANCE GROUP LTD MEDIUM TERM NOTE | | | | | | | | | | | |
| CIC.BD.22.07.2019 | | KE3000009906 | 08-Oct-14 | 02-Oct-19 | 338 | 5,000.00 | FIXED | 13,0000 | | | 100.5564 |
| STANBIC MULTICURRENCY MEDIUM TERM NOTE | | | | | | | | | | | |
| CFGB.BD.08/12/21-0042-12.95 | | KE4000002438 | 15-Dec-14 | 08-Dec-21 | 1,136 | 5,080.00 | FIXED | 12,9500 | | | 101.7783 |
| CSA FIXED MEDIUM TERM NOTE | | | | | | | | | | | |
| CSAS.BD.14/12/20-0041-12.75 | | KE4000003923 | 22-Dec-14 | 14-Dec-20 | 777 | 7,000.00 | FIXED | 12,7500 | | | 100.6948 |
| EABL FIXED MEDIUM TERM NOTE | | | | | | | | | | | |
| EABS.BD.19/03/18-0043-12.95 | | KE4000001547 | 23-Mar-15 | 19-Mar-20 | 507 | 5,000.00 | FIXED | 12,9500 | | | 102.3514 |
| EABS.BD.28/03/22-0052-14.17 | | KE5000007103 | 03-Apr-17 | 28-Mar-22 | 1,248 | 6,000.00 | FIXED | 14,1700 | | | 102.2563 |
| CHASE BANK FIXED MEDIUM S | | | | | | | | | | | |
| CHBD.BD.02/06/22-0044-13.5 | | KE5000002104 | 10-Jun-15 | 02-Jun-22 | 1,312 | 4,822.40 | FIXED | 13,2500 | | | 100.0000 |
| REAL PEOPLE MEDIUM TERM NOTE | | | | | | | | | | | |
| RPBD.BD.06/08/18-0046-13.65 | | KE5000002096 | 10-Aug-15 | 09-Jan-19 | 72 | 270.30 | FIXED | 13,6500 | | | 90.0000 |
| RPBD.BD.03/08/20-0047-13.65 | | KE5000003102 | 10-Aug-15 | 03-Aug-20 | 644 | 1,363.90 | FIXED | 13,6500 | | | 99.9692 |
| FAMILY BANK MEDIUM TERM NOTE | | | | | | | | | | | |
| FBKB.BD.19/04/21-0049-13.75 | | KE5000003763 | 26-Oct-15 | 19-Apr-21 | 903 | 1,297.10 | FIXED | 13,7500 | | | 106.2912 |
| FBKB.BD.19/04/21-0051-2.5 | | KE5000003870 | 26-Oct-15 | 19-Apr-21 | 903 | 600.70 | T.B (182) + 2.50% | | | | 94.7367 |
| FBKB.BD.19/04/21-0050-14 | | KE5000003987 | 26-Oct-15 | 19-Apr-21 | 903 | 121.00 | FIXED | 14,0000 | | | 94.7367 |

| Turnover in Bonds | |
|-------------------|---------------|
| Today | Previous |
| 1,872,009,658 | 3,846,993,700 |

| Total Deals | |
|-------------|----------|
| Today | Previous |
| 63 | 64 |

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.

Abb:

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:** Mabarai Rolling Mills **IFB:** Infrastructure Bond **S:** Suspended

DISCLAIMER: Utmost care has been taken in the preparation of this report. However, the Nairobi Stock Exchange does not warrant accuracy, adequacy or completeness of this information, and expressly disclaims liability for errors or omissions in this information. No warranty of any kind, implied, express or statutory is given in conjunction with the information.