

**A. RESULTS OF ONE YEAR TREASURY BOND ISSUE NO. FXD 1/2015/1 DATED 28/09/2015**

This month the Central Bank of Kenya offered a 1-year Treasury Bond for a total amount of up to Kshs 30 Billion. The total number of bids received was 984 amounting to Kshs 26,506 Billion. The weighted average rate for successful bids was 19.062%. The other auction statistics are summarised in the table below.

<b>TENOR</b>	<b>1-year</b>
Due Date	<b>26/09/2016</b>
<b>Total Amount Offered (Kshs. M)</b>	<b>30,000.00</b>
<b>Total bids Received (Kshs. M)</b>	<b>26,505.84</b>
<b>Performance Rate (%)</b>	<b>88.35</b>
Total Number of Bids Received	984
Number of Successful Bids	913
<b>Total Amount Accepted (Kshs. M)</b>	<b>24,970.05</b>
Of which : Competitive bids	21,339.20
: Non-competitive bids	3,630.85
Average Redemption yield (%)	19.062
Price per Kshs 100 at average yield	100.000
Coupon Rate (%)	19.062
<b>Purpose/ Application of funds:</b>	
Redemptions	16,367.45
New Borrowing	8,602.60

**B. COMPARATIVE INTEREST RATES**

	THIS AUCTION (%)	LAST AUCTION (%) - 26/03/12	VARIANCE (%)
1 YEAR - MARKET WEIGHTED AVERAGE RATE	19.441	16.452	2.989 ↑
- WEIGHTED AVERAGE RATE OF ACCEPTED BIDS	19.062	16.432	2.630 ↑

**C. FORTHCOMING TREASURY BOND(S) ISSUE(S) FOR THE MONTH OF OCTOBER 2015**

- (i) The forthcoming issue(s) will be dated 26th October 2015.
- (ii) The specific features of the Bond(s), that is, the tenor, amount(s), coupon rate(s) and issue terms will be provided in the prospectus and in the press before the issue date.

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 September 25, 2015