

FB1/2022/14Y	KE800005218	14-Nov-22	27-Oct-36	4,240	159,514.35	Fixed	13.9380	14,5000	102,2327	97,3314	101,8218	500,000
FB1/2022/14Y	KE800005218	14-Nov-22	27-Oct-36	4,240	159,514.35	Fixed	13.9380	14,1100	104,0922	99,1379	101,8218	100,000
FB1/2022/14Y	KE800005218	14-Nov-22	27-Oct-36	4,240	159,514.35	Fixed	13.9380	13,6200	106,4792	101,5779	101,8218	4,800,000
FB1/2022/14Y	KE800005218	14-Nov-22	27-Oct-36	4,240	159,514.35	Fixed	13.9380	13,5500	106,7232	101,8219	101,8218	4,800,000
FB1/2022/14Y	KE800005218	14-Nov-22	27-Oct-36	4,240	159,514.35	Fixed	13.9380	13,4000	107,4608	102,5595	101,8218	4,800,000
FB1/2022/14Y	KE800005218	14-Nov-22	27-Oct-36	4,240	159,514.35	Fixed	13.9380	13,0500	109,2135	104,3122	101,8218	25,500,000
FB1/2022/14Y	KE800005218	14-Nov-22	27-Oct-36	4,240	159,514.35	Fixed	13.9380	13,0100	109,4167	104,5154	101,8218	10,000,000
FB1/2022/14Y	KE800005218	14-Nov-22	27-Oct-36	4,240	159,514.35	Fixed	13.9380	12,8600	110,1839	105,2826	101,8218	5,300,000
FB1/2022/14Y	KE800005218	14-Nov-22	27-Oct-36	4,240	159,514.35	Fixed	13.9380	12,8100	110,4415	105,5402	101,8218	2,000,000
FB1/2022/14Y	KE800005218	14-Nov-22	27-Oct-36	4,240	159,514.35	Fixed	13.9380	12,8073	110,4555	105,5542	101,8218	2,000,000
FB1/2022/14Y	KE800005218	14-Nov-22	27-Oct-36	4,240	159,514.35	Fixed	13.9380	12,2000	110,8922	105,5919	101,8218	2,200,000
FB1/2022/18Y	KE800002322	13-Jun-22	21-May-40	5,542	79,827.50	Fixed	13.7420	14,1900	101,4279	97,6526	101,7517	4,500,000
FB1/2022/18Y	KE800002322	13-Jun-22	21-May-40	5,542	79,827.50	Fixed	13.7420	13,8000	103,4173	99,6420	101,7517	10,600,000
FB1/2022/18Y	KE800002322	13-Jun-22	21-May-40	5,542	79,827.50	Fixed	13.7420	13,1000	107,1549	103,3796	101,7517	500,000
FB1/2022/18Y	KE800002322	13-Jun-22	21-May-40	5,542	79,827.50	Fixed	13.7420	13,0135	107,6325	103,8572	101,7517	300,000
FB1/2022/18Y	KE800002322	13-Jun-22	21-May-40	5,542	79,827.50	Fixed	13.7420	12,6811	109,5000	105,7247	101,7517	300,000
FB1/2022/18Y	KE800002322	13-Jun-22	21-May-40	5,542	79,827.50	Fixed	13.7420	12,5937	110,0000	106,2247	101,7517	200,000
FB1/2022/19Y	KE700007877	21-Feb-22	28-Jan-41	5,794	98,377.55	Fixed	12.9650	14,3032	94,0000	92,9315	105,7625	600,000
FB1/2022/19Y	KE700007877	21-Feb-22	28-Jan-41	5,794	98,377.55	Fixed	12.9650	14,1900	94,6643	93,4958	105,7625	600,000
FB1/2022/19Y	KE700007877	21-Feb-22	28-Jan-41	5,794	98,377.55	Fixed	12.9650	13,9000	96,0355	94,9673	105,7625	2,000,000
FB1/2022/19Y	KE700007877	21-Feb-22	28-Jan-41	5,794	98,377.55	Fixed	12.9650	13,3370	99,0000	97,9315	105,7625	600,000
FB1/2023/7Y	KE800005879	19-Jun-23	10-Jun-30	47,644	213,251.60	Fixed	15.8370	11,0658	107,0195	111,0291	111,0291	6,600,000
FB1/2023/7Y	KE800005879	19-Jun-23	10-Jun-30	47,644	213,251.60	Fixed	15.8370	12,2500	114,3574	110,3111	111,0291	5,500,000
FB1/2023/17Y	KE800005549	13-Mar-23	20-Feb-40	5,451	186,018.92	Fixed	14.3990	13,8000	103,6425	103,2865	107,9664	150,000
FB1/2023/17Y	KE800005549	13-Mar-23	20-Feb-40	5,451	186,018.92	Fixed	14.3990	13,7500	103,9255	103,5695	107,9664	49,000,000
FB1/2023/17Y	KE800005549	13-Mar-23	20-Feb-40	5,451	186,018.92	Fixed	14.3990	13,7369	104,0000	103,6440	107,9664	2,500,000
FB1/2023/17Y	KE800005549	13-Mar-23	20-Feb-40	5,451	186,018.92	Fixed	14.3990	13,6316	104,6095	104,2445	107,9664	500,000
FB1/2023/17Y	KE800005549	13-Mar-23	20-Feb-40	5,451	186,018.92	Fixed	14.3990	13,6259	104,6384	104,2824	107,9664	6,700,000
FB1/2023/17Y	KE800005549	13-Mar-23	20-Feb-40	5,451	186,018.92	Fixed	14.3990	13,6066	104,7440	104,3880	107,9664	17,150,000
FB1/2023/17Y	KE800005549	13-Mar-23	20-Feb-40	5,451	186,018.92	Fixed	14.3990	13,6000	104,7819	104,4259	107,9664	5,500,000
FB1/2023/17Y	KE800005549	13-Mar-23	20-Feb-40	5,451	186,018.92	Fixed	14.3990	13,5807	106,0538	105,6978	107,9664	3,000,000
FB1/2023/17Y	KE800005549	13-Mar-23	20-Feb-40	5,451	186,018.92	Fixed	14.3990	13,5512	106,2271	105,8711	107,9664	1,000,000
FB1/2023/17Y	KE800005549	13-Mar-23	20-Feb-40	5,451	186,018.92	Fixed	14.3990	13,3000	106,5281	106,1721	107,9664	20,000,000
FB1/2023/17Y	KE800005549	13-Mar-23	20-Feb-40	5,451	186,018.92	Fixed	14.3990	13,2800	106,6462	106,2902	107,9664	8,300,000
FB1/2023/17Y	KE800005549	13-Mar-23	20-Feb-40	5,451	186,018.92	Fixed	14.3990	13,2000	107,2204	106,7644	107,9664	1,000,000
FB1/2023/17Y	KE800005549	13-Mar-23	20-Feb-40	5,451	186,018.92	Fixed	14.3990	13,1866	107,3020	106,8440	107,9664	1,500,000
FB1/2023/17Y	KE800005549	13-Mar-23	20-Feb-40	5,451	186,018.92	Fixed	14.3990	13,1364	107,6299	107,1440	107,9664	1,000,000
FB1/2023/17Y	KE800005549	13-Mar-23	20-Feb-40	5,451	186,018.92	Fixed	14.3990	13,1000	107,7500	107,3617	107,9664	11,500,000
FB1/2023/17Y	KE800005549	13-Mar-23	20-Feb-40	5,451	186,018.92	Fixed	14.3990	13,0531	108,0000	107,6440	107,9664	2,500,000
FB1/2023/17Y	KE800005549	13-Mar-23	20-Feb-40	5,451	186,018.92	Fixed	14.3990	13,0000	108,3203	107,9247	107,9664	2,300,000
FB1/2023/17Y	KE800005549	13-Mar-23	20-Feb-40	5,451	186,018.92	Fixed	14.3990	12,9900	108,3809	108,0249	107,9664	29,900,000
FB1/2023/17Y	KE800005549	13-Mar-23	20-Feb-40	5,451	186,018.92	Fixed	14.3990	12,9704	108,5000	108,1440	107,9664	200,000
FB1/2023/17Y	KE800005549	13-Mar-23	20-Feb-40	5,451	186,018.92	Fixed	14.3990	12,8882	109,0000	108,6440	107,9664	4,000,000
FB1/2023/6.5Y	KE800006216	13-Nov-23	06-May-30	1,874	186,925.00	Fixed	17.9327	15,0000	113,7656	107,4626	116,0811	2,000,000
FB1/2023/6.5Y	KE800006216	13-Nov-23	06-May-30	1,874	186,925.00	Fixed	17.9327	13,7500	117,2358	110,9308	116,0811	100,000
FB1/2023/6.5Y	KE800006216	13-Nov-23	06-May-30	1,874	186,925.00	Fixed	17.9327	12,9800	119,4557	113,1507	116,0811	500,000
FB1/2023/6.5Y	KE800006216	13-Nov-23	06-May-30	1,874	186,925.00	Fixed	17.9327	12,5000	120,8725	114,5675	116,0811	600,000
FB1/2023/6.5Y	KE800006216	13-Nov-23	06-May-30	1,874	186,925.00	Fixed	17.9327	11,4705	124,0000	117,6950	116,0811	600,000
FB1/2024/8.5Y	KE800006430	19-Feb-24	09-Aug-32	2,700	240,334.85	Fixed	18.4607	13,7300	119,0835	117,5621	119,6266	1,300,000
FB1/2024/8.5Y	KE800006430	19-Feb-24	09-Aug-32	2,700	240,334.85	Fixed	18.4607	13,5101	120,0153	118,4939	119,6266	42,750,000
FB1/2024/8.5Y	KE800006430	19-Feb-24	09-Aug-32	2,700	240,334.85	Fixed	18.4607	13,3496	120,7024	119,1810	119,6266	33,100,000
FB1/2024/8.5Y	KE800006430	19-Feb-24	09-Aug-32	2,700	240,334.85	Fixed	18.4607	13,2000	121,3468	119,8270	119,6266	2,800,000
FB1/2024/8.5Y	KE800006430	19-Feb-24	09-Aug-32	2,700	240,334.85	Fixed	18.4607	13,1558	121,5230	120,0016	119,6266	12,000,000
FB1/2024/8.5Y	KE800006430	19-Feb-24	09-Aug-32	2,700	240,334.85	Fixed	18.4607	13,0500	122,0914	120,4800	119,6266	4,000,000
FB1/2024/8.5Y	KE800006430	19-Feb-24	09-Aug-32	2,700	240,334.85	Fixed	18.4607	12,6700	123,6797	122,1563	119,6266	250,000
FB1/2024/8.5Y	KE800006430	19-Feb-24	09-Aug-32	2,700	240,334.85	Fixed	18.4607	12,3900	124,9390	123,4176	119,6266	11,450,000

CORPORATE BONDS													
REAL PEOPLE MEDIUM TERM NOTE													
RPBD BD 0308/20-0047-13.65	KE500003102	10-Aug-15	24-Jul-28	1,223	390.93	VARIABLE	T B (81) + 1.00%				101,5187		
FAMILY FLD MEDIUM TERM NOTE													
FAMILY FXD	KE700005095	25-Jun-21	18-Dec-26	639	3,787.20	FIXED		13,0600	12,7100	103,5724	100,3938	99,8454	11,800,000
FAMILY FLR	KE700005103	25-Jun-21	18-Dec-26	639	0.60	VARIABLE	182-Day T-Bill +250bps					-	
EAST AFRICAN BREWERIES DOMESTIC MEDIUM TERM NOTE													
EABL DMT FXD	KE700006549	29-Oct-21	29-Oct-26	589	11,000.00	FIXED			12,2500			99,8622	
KENYA MORTGAGE REFINANCE COMPANY MEDIUM TERM NOTE													
KMRC FXD	KE700000760	04-Mar-22	23-Feb-29	1,437	1,400.00	FIXED			12,5000			-	

KEY BOND INVESTMENT CONSIDERATIONS														
Turnover in Bonds														
Today														
Previous														
							11,954,153,120.00			13,335,100,000.00				
Total Deals														
Today														
Previous														
							185			176				

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.

Abbreviations: FR: Floating Rate Treasury Bond MA: 12 weeks 91 day rates Moving Average MTN: Medium Term Note; FNT: Fixed Rate Treasury Bond VTM: yield to maturity YTC: Yield to next coupon reset date CBK: Central Bank of Kenya IFB: Infrastructure Bond S: Suspended

No warranty of any kind, implied, express or statutory is given in conjunction with the information.