

JFB12022/14Yr		KE800005218	14-Nov-22	27-Oct-36	3,807	159,470.05	Fixed	13.9380	12,3000	108,0546	107,4802	107,7431	1,000,000
JFB12022/14Yr		KE800005218	14-Nov-22	27-Oct-36	3,807	159,470.05	Fixed	13.9380	12,3000	109,5188	108,9434	107,7431	1,000,000
JFB12022/14Yr		KE800005232	13-Jun-22	21-May-40	5,109	79,827.50	Fixed	13.7420	11,6200	117,5881	111,2079	112,5843	5,200,000
JFB12022/19Yr		KE800005232	13-Jun-22	21-May-40	5,109	79,827.50	Fixed	13.7420	11,5800	117,8189	111,4387	112,5843	4,000,000
JFB12022/19Yr		KE700007877	21-Feb-22	28-Jan-41	5,361	199,150.30	Fixed	12.9650	14,5000	95,9311	92,4049	102,4320	2,000,000
JFB12022/19Yr		KE700007877	21-Feb-22	28-Jan-41	5,361	199,150.30	Fixed	12.9650	13,3358	101,5650	98,0388	102,4320	2,000,000
JFB12022/19Yr		KE700007877	21-Feb-22	28-Jan-41	5,361	199,150.30	Fixed	12.9650	13,1900	102,3093	98,7831	102,4320	1,000,000
JFB12022/19Yr		KE700007877	21-Feb-22	28-Jan-41	5,361	199,150.30	Fixed	12.9650	12,5000	105,9568	102,4306	102,4320	27,350,000
JFB12022/19Yr		KE700007877	21-Feb-22	28-Jan-41	5,361	199,150.30	Fixed	12.9650	12,4500	106,2294	102,7032	102,4320	6,300,000
JFB12022/19Yr		KE700007877	21-Feb-22	28-Jan-41	5,361	199,150.30	Fixed	12.9650	11,6622	110,6700	107,1428	102,4320	2,300,000
JFB12022/19Yr		KE700007877	21-Feb-22	28-Jan-41	5,361	199,150.30	Fixed	12.9650	11,6300	110,8700	107,3438	102,4320	3,600,000
JFB12023/7Yr		KE800005579	19-Jun-23	10-Jun-30	1,476	213,251.60	Fixed	15.8370	11,8000	115,5329	108,4846	109,3140	11,600,000
JFB12023/7Yr		KE800005579	19-Jun-23	10-Jun-30	1,476	213,251.60	Fixed	15.8370	11,6000	115,9875	108,9392	109,3140	5,000,000
JFB12023/17Yr	(Re-opened)	KE800005549	13-Mar-23	20-Feb-40	5,018	185,235.40	Fixed	14.3990	14,3900	103,0701	99,9846	113,4116	6,000,000
JFB12023/17Yr	(Re-opened)	KE800005549	13-Mar-23	20-Feb-40	5,018	185,235.40	Fixed	14.3990	13,5000	107,7653	104,6798	113,4116	1,000,000
JFB12023/17Yr	(Re-opened)	KE800005549	13-Mar-23	20-Feb-40	5,018	185,235.40	Fixed	14.3990	13,4571	108,0000	104,9145	113,4116	1,000,000
JFB12023/17Yr	(Re-opened)	KE800005549	13-Mar-23	20-Feb-40	5,018	185,235.40	Fixed	14.3990	13,0000	110,5545	107,4660	113,4116	1,000,000
JFB12023/17Yr	(Re-opened)	KE800005549	13-Mar-23	20-Feb-40	5,018	185,235.40	Fixed	14.3990	12,5000	113,4601	110,3746	113,4116	1,300,000
JFB12023/17Yr	(Re-opened)	KE800005549	13-Mar-23	20-Feb-40	5,018	185,235.40	Fixed	14.3990	12,3000	114,6562	113,9207	113,4116	1,700,000
JFB12023/17Yr	(Re-opened)	KE800005549	13-Mar-23	20-Feb-40	5,018	185,235.40	Fixed	14.3990	12,0241	116,3391	113,2036	113,4116	1,000,000
JFB12023/17Yr	(Re-opened)	KE800005549	13-Mar-23	20-Feb-40	5,018	185,235.40	Fixed	14.3990	12,0121	116,4134	113,3279	113,4116	2,000,000
JFB12023/17Yr	(Re-opened)	KE800005549	13-Mar-23	20-Feb-40	5,018	185,235.40	Fixed	14.3990	11,8000	117,7348	114,6653	113,4116	42,000,000
JFB12023/17Yr	(Re-opened)	KE800005549	13-Mar-23	20-Feb-40	5,018	185,235.40	Fixed	14.3990	11,7552	118,0169	114,9314	113,4116	1,000,000
JFB12023/17Yr	(Re-opened)	KE800005549	13-Mar-23	20-Feb-40	5,018	185,235.40	Fixed	14.3990	11,6700	118,5566	115,4711	113,4116	2,100,000
JFB12023/6.5Yr		KE800006216	13-Nov-23	06-May-30	1,441	186,925.00	Fixed	17.9327	12,5000	110,8977	112,2050	112,2050	500,000
JFB12023/6.5Yr		KE800006216	13-Nov-23	06-May-30	1,441	186,925.00	Fixed	17.9327	12,0000	111,8904	111,1515	112,2050	4,000,000
JFB12023/6.5Yr		KE800006216	13-Nov-23	06-May-30	1,441	186,925.00	Fixed	17.9327	11,7500	112,4078	111,6689	112,2050	4,000,000
JFB12023/6.5Yr		KE800006216	13-Nov-23	06-May-30	1,441	186,925.00	Fixed	17.9327	11,6000	112,7202	111,9813	112,2050	2,600,000
JFB12023/6.5Yr		KE800006216	13-Nov-23	06-May-30	1,441	186,925.00	Fixed	17.9327	9,0000	118,3770	117,5396	112,2050	150,000
JFB12024/8.5Yr		KE800006430	19-Feb-24	09-Aug-32	2,267	240,334.85	Fixed	18.4607	12,7600	123,1198	118,0991	121,3436	500,000
JFB12024/8.5Yr		KE800006430	19-Feb-24	09-Aug-32	2,267	240,334.85	Fixed	18.4607	12,5000	124,0737	119,0530	121,3436	4,500,000
JFB12024/8.5Yr		KE800006430	19-Feb-24	09-Aug-32	2,267	240,334.85	Fixed	18.4607	10,0000	133,8953	128,8746	121,3436	250,000

COORDINATE BONDS

REAL PEOPLE MEDIUM TERM NOTE													
RPBD BD 03/08/20-04/7-13.65		KE500003102	10-Aug-15	24-Jul-28	790	390.93	VARIABLE	T.B (91) + 1.00%					101,5187
FAMILY BANK MEDIUM TERM NOTE													
FAMILY FXD		KE700005595	24-Jun-21	17-Dec-26	205	3,787.20	FIXED						101,9140
FAMILY FLR		KE700005103	24-Jun-21	17-Dec-26	205	0.80	VARIABLE	182-Day T-Bill +250bps					
EAST AFRICAN BREWERIES DOMESTIC MEDIUM TERM NOTE													
EABL DMT FXD		KE990003436	18-Nov-25	18-Nov-30	1,637	16,748.79	FIXED						100,1402
KENYA MORTGAGE REFINANCE COMPANY MEDIUM TERM NOTE													
KMRC FXD		KE700007760	04-Mar-22	23-Feb-29	1,004	742.13	FIXED			12,5000			-
LINZI 003 LABS FXD MEDIUM TERM NOTE													
LINZI 003 LABS FXD		KE980007214	08-Jul-25	08-Jul-40	5,157	44,791.00	FIXED			16,0400			-
SAFARICOM PLC MEDIUM TERM NOTE													
SCOM DMT FXD		KE990003543	11-Dec-25	11-Dec-30	1,660	19,916.88	FIXED						99,8387
TAM BANK LIMITED FIXED RATE MEDIUM TERM NOTE													
TAM DMT FXD		KE993002680	18-May-26	18-Nov-31	2,002	13,000.00	FIXED			12,2000			
KENYA MORTGAGE REFINANCE COMPANY SUSTAINABILITY MEDIUM TERM NOTE													
KMRC SM FXD		KE993005763	21-May-26	11-May-34	2,907	3,000.00	FIXED			12,2000			-

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.

MA: Floating Rate Treasury Bond **MA:** 12 weeks 91 day rates Moving Average **MTN:** Medium Term Note
FTY: Fixed Rate Treasury Bond **YTM:** 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.

Treasury in Bonds	
Today	Previous
11,574,100,000.00	9,327,650,000.00

Total Deals	
Today	Previous
176	177