

JFB1202118Yr		KE7000003546	12-Apr-21	21-Mar-39	4,880	81,785.80		Fixed	12,6670	11,9500	105,1803	103,3707	104,1329	2,200,000
JFB1202119Yr		KE7000003546	12-Apr-21	21-Mar-39	4,880	81,785.80		Fixed	12,6670	11,4250	107,7500	105,9404	104,1329	450,000
JFB1202119Yr		KE7000003546	12-Apr-21	21-Mar-39	4,880	81,785.80		Fixed	12,6670	11,4252	107,8000	105,9904	104,1329	1,000,000
JFB1202118Yr		KE7000003546	12-Apr-21	21-Mar-39	4,880	81,785.80		Fixed	12,6670	11,2886	108,5000	106,6904	104,1329	2,500,000
JFB1202121Yr		KE7000005327	13-Sept-21	18-Aug-42	5,926	106,742.20		Fixed	12,7370	13,1900	100,4043	97,6000	103,4244	1,600,000
JFB1202121Yr		KE7000005327	13-Sept-21	18-Aug-42	5,926	106,742.20		Fixed	12,7370	12,8000	102,4190	99,6197	103,4244	1,300,000
JFB1202121Yr		KE7000005327	13-Sept-21	18-Aug-42	5,926	106,742.20		Fixed	12,7370	11,5057	106,8272	106,8279	103,4244	1,000,000
JFB1202121Yr		KE7000005327	13-Sept-21	18-Aug-42	5,926	106,742.20		Fixed	12,7370	11,3167	110,7521	107,9528	103,4244	1,000,000
JFB1202214Yr		KE8000005218	14-Nov-22	27-Oct-36	3,805	159,470.05		Fixed	13,9380	13,9000	100,7960	100,1450	107,7431	1,000,000
JFB1202214Yr		KE8000005218	14-Nov-22	27-Oct-36	3,805	159,470.05		Fixed	13,9380	13,3000	103,4531	102,8021	107,7431	5,000,000
JFB1202214Yr		KE8000005218	14-Nov-22	27-Oct-36	3,805	159,470.05		Fixed	13,9380	12,9000	105,2844	104,6334	107,7431	2,500,000
JFB1202214Yr		KE8000005218	14-Nov-22	27-Oct-36	3,805	159,470.05		Fixed	13,9380	12,1000	109,0865	108,4475	107,7431	5,980,000
JFB1202214Yr		KE8000005218	14-Nov-22	27-Oct-36	3,805	159,470.05		Fixed	13,9380	11,4000	112,6105	111,9955	107,7431	12,600,000
JFB1202214Yr		KE8000005218	14-Nov-22	27-Oct-36	3,805	159,470.05		Fixed	13,9380	11,3709	112,7600	112,1000	107,7431	450,000
JFB1202214Yr		KE8000005218	14-Nov-22	27-Oct-36	3,805	159,470.05		Fixed	13,9380	11,3244	113,0000	112,3400	107,7431	5,500,000
JFB1202214Yr		KE8000005218	14-Nov-22	27-Oct-36	3,805	159,470.05		Fixed	13,9380	11,0000	114,6947	114,0437	107,7431	2,000,000
JFB1202218Yr		KE8000002322	13-Jun-22	21-May-40	5,107	79,827.50		Fixed	13,7420	13,3000	108,6240	102,1683	112,5843	1,000,000
JFB1202219Yr		KE8000002322	13-Jun-22	21-May-40	5,107	79,827.50		Fixed	13,7420	11,6200	117,6611	111,2054	112,5843	7,800,000
JFB1202219Yr		KE7000007877	21-Feb-22	28-Jan-41	5,359	199,150.30		Fixed	12,9650	13,3500	101,5650	97,9679	106,2811	650,000
JFB1202219Yr		KE7000007877	21-Feb-22	28-Jan-41	5,359	199,150.30		Fixed	12,9650	13,3000	101,8190	98,2216	106,2811	6,000,000
JFB1202219Yr		KE7000007877	21-Feb-22	28-Jan-41	5,359	199,150.30		Fixed	12,9650	13,0701	103,0000	99,4026	106,2811	1,000,000
JFB1202219Yr		KE7000007877	21-Feb-22	28-Jan-41	5,359	199,150.30		Fixed	12,9650	13,0000	103,3643	99,7669	106,2811	2,200,000
JFB1202219Yr		KE7000007877	21-Feb-22	28-Jan-41	5,359	199,150.30		Fixed	12,9650	12,9000	103,8880	100,2906	106,2811	6,000,000
JFB1202219Yr		KE7000007877	21-Feb-22	28-Jan-41	5,359	199,150.30		Fixed	12,9650	12,6000	105,4858	101,8864	106,2811	10,000,000
JFB1202219Yr		KE7000007877	21-Feb-22	28-Jan-41	5,359	199,150.30		Fixed	12,9650	12,4062	106,5396	102,9422	106,2811	10,000,000
JFB1202219Yr		KE7000007877	21-Feb-22	28-Jan-41	5,359	199,150.30		Fixed	12,9650	12,4000	106,5736	102,9762	106,2811	6,500,000
JFB1202219Yr		KE7000007877	21-Feb-22	28-Jan-41	5,359	199,150.30		Fixed	12,9650	12,3500	106,8445	103,2511	106,2811	6,000,000
JFB1202219Yr		KE7000007877	21-Feb-22	28-Jan-41	5,359	199,150.30		Fixed	12,9650	12,3127	107,0543	103,4569	106,2811	700,000
JFB1202219Yr		KE7000007877	21-Feb-22	28-Jan-41	5,359	199,150.30		Fixed	12,9650	11,9939	108,4403	105,2429	106,2811	800,000
JFB1202219Yr		KE7000007877	21-Feb-22	28-Jan-41	5,359	199,150.30		Fixed	12,9650	11,8313	109,7700	106,1726	106,2811	500,000
JFB1202219Yr		KE7000007877	21-Feb-22	28-Jan-41	5,359	199,150.30		Fixed	12,9650	11,8000	109,9502	106,3528	106,2811	200,000
JFB1202219Yr		KE7000007877	21-Feb-22	28-Jan-41	5,359	199,150.30		Fixed	12,9650	11,7560	110,2049	106,5719	106,2811	3,400,000
JFB1202219Yr		KE7000007877	21-Feb-22	28-Jan-41	5,359	199,150.30		Fixed	12,9650	11,6300	110,9389	107,3415	106,2811	11,200,000
JFB1202219Yr		KE7000007877	21-Feb-22	28-Jan-41	5,359	199,150.30		Fixed	12,9650	11,6025	111,1000	107,5028	106,2811	10,000,000
JFB1202219Yr		KE7000007877	21-Feb-22	28-Jan-41	5,359	199,150.30		Fixed	12,9650	11,5000	111,7044	108,1074	106,2811	2,700,000
JFB120237Yr		KE8000005879	19-Jun-23	10-Jun-30	1,474	213,251.60		Fixed	15,8370	12,4700	114,1095	106,9742	109,3140	500,000
JFB120237Yr		KE8000005879	19-Jun-23	10-Jun-30	1,474	213,251.60		Fixed	15,8370	11,6000	116,0594	108,9241	109,3140	300,000
JFB1202317Yr	(Re-opened)	KE8000005549	13-Mar-23	20-Feb-40	5,016	185,235.40		Fixed	14,3990	13,1000	110,0643	106,8997	112,6643	1,200,000
JFB1202317Yr	(Re-opened)	KE8000005549	13-Mar-23	20-Feb-40	5,016	185,235.40		Fixed	14,3990	12,6064	112,9073	109,7427	112,6643	50,000
JFB1202317Yr	(Re-opened)	KE8000005549	13-Mar-23	20-Feb-40	5,016	185,235.40		Fixed	14,3990	12,6000	112,9452	109,7806	112,6643	14,000,000
JFB1202317Yr	(Re-opened)	KE8000005549	13-Mar-23	20-Feb-40	5,016	185,235.40		Fixed	14,3990	12,1000	115,8413	112,4767	112,6643	400,000
JFB1202317Yr	(Re-opened)	KE8000005549	13-Mar-23	20-Feb-40	5,016	185,235.40		Fixed	14,3990	12,1200	115,8246	112,4660	112,6643	20,000,000
JFB1202317Yr	(Re-opened)	KE8000005549	13-Mar-23	20-Feb-40	5,016	185,235.40		Fixed	14,3990	11,6700	118,6305	115,4659	112,6643	4,300,000
JFB120236.5Yr		KE8000006216	13-Nov-23	06-May-30	1,439	186,925.00		Fixed	17,8327	13,5000	108,9475	108,1101	112,2050	100,000
JFB120236.5Yr		KE8000006216	13-Nov-23	06-May-30	1,439	186,925.00		Fixed	17,8327	13,0000	109,9368	109,0994	112,2050	1,000,000
JFB120236.5Yr		KE8000006216	13-Nov-23	06-May-30	1,439	186,925.00		Fixed	17,8327	12,7400	110,4574	109,6200	112,2050	150,000
JFB120236.5Yr		KE8000006216	13-Nov-23	06-May-30	1,439	186,925.00		Fixed	17,8327	12,2500	111,4498	110,6124	112,2050	3,000,000
JFB120236.5Yr		KE8000006216	13-Nov-23	06-May-30	1,439	186,925.00		Fixed	17,8327	12,2000	111,5520	110,7146	112,2050	1,000,000
JFB120236.5Yr		KE8000006216	13-Nov-23	06-May-30	1,439	186,925.00		Fixed	17,8327	12,0000	111,9621	111,1287	112,2050	1,200,000
JFB120236.5Yr		KE8000006216	13-Nov-23	06-May-30	1,439	186,925.00		Fixed	17,8327	11,0316	113,9845	113,1471	112,2050	17,650,000
JFB120248.5Yr		KE8000006430	19-Feb-24	09-Aug-32	2,265	240,334.85		Fixed	18,4607	13,8000	119,5065	114,3874	121,3436	200,000
JFB120248.5Yr		KE8000006430	19-Feb-24	09-Aug-32	2,265	240,334.85		Fixed	18,4607	12,7700	123,1671	118,0450	121,3436	900,000
JFB120248.5Yr		KE8000006430	19-Feb-24	09-Aug-32	2,265	240,334.85		Fixed	18,4607	11,3099	128,6759	123,5538	121,3436	3,000,000
JFB120248.5Yr		KE8000006430	19-Feb-24	09-Aug-32	2,265	240,334.85		Fixed	18,4607	10,0000	133,9671	128,8450	121,3436	150,000

CORPORATE BONDS														
REAL PEOPLE MEDIUM TERM NOTE														
RPMD RD 030820-0347-13.65		KE5000003102	10-Aug-15	24-Jul-28	788	390.93		VARIABLE						101,5187
FAMILY BANK MEDIUM TERM NOTE														
FAMILY FXD		KE7000005095	24-Jun-21	17-Dec-26	203	3,787.20		FIXED			13,0000			101,9140
FAMILY FLR		KE7000005103	24-Jun-21	17-Dec-26	203	0.80		VARIABLE			182 Day T-Bill +290bps			-
EAST AFRICAN BREWERIES DOMESTIC MEDIUM TERM NOTE														
EABL DMT FXD		KE9900003436	18-Nov-25	18-Nov-30	1,635	16,748.79		FIXED			11,8000			100,1402
KENYA MORTGAGE REFINANCE COMPANY MEDIUM TERM NOTE														
KMRC FXD		KE7000007769	04-Mar-22	23-Feb-29	1,002	742.13		FIXED			12,5000			-
LINZI 003 LABS FXD MEDIUM TERM NOTE														
LINZI 003 LABS FXD		KE8000007214	08-Jul-25	08-Jul-40	5,155	44,791.00		FIXED			15,0400			-
SAFARICOM PLC MEDIUM TERM NOTE														
SCOM DMT FXD		KE9900003543	11-Dec-25	11-Dec-30	1,658	19,916.88		FIXED			10,4000			99,8387
TAM BANK LIMITED FIXED RATE MEDIUM TERM NOTE														
TB DMT FXD		KE9930005870	18-May-26	18-Nov-31	2,000	13,000.00		FIXED			12,2000			-
KENYA MORTGAGE REFINANCE COMPANY SUSTAINABILITY MEDIUM TERM NOTE														
KMRC SN FXD		KE9930005763	21-May-26	11-May-34	2,905	3,000.00		FIXED			12,2000			-

Turnover in Bonds		Previous		Total Deals	
Today		Today		Today	Previous
7,559,950,000.00		11,574,100,000.00		199	176

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.

Key:
FR: Floating Rate Treasury Bond **MA:** 12 weeks 91 day rate Moving Average **MTN:** Medium Term Note
FIX: Fixed Rate Treasury Bond **YTM:** yield to maturity **YTC:** Yield to next coupon reset date **CBK:** Central Bank of Kenya **IFBI:** Infrastructure Bond **S:** Suspended

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