

February 27, 2025

FB1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	4,330	80,968.35	Fixed	12,2570	13,9500	93,4993	92,1857	90,5760	42,000,000
FB1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	4,330	80,968.35	Fixed	12,2570	13,8500	93,6998	92,6192	90,5760	42,000,000
FB1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	4,330	80,968.35	Fixed	12,2570	12,7000	96,1181	97,8385	90,5760	100,000
FB1/2021/16Yr		KE7000002324	25-Jan-21	05-Jan-37	4,330	80,968.35	Fixed	12,2570	12,6929	99,1516	97,8384	90,5760	400,000
FB1/2021/16Yr		KE7000003546	12-Apr-21	21-Mar-39	5,135	81,785.60	Fixed	12,6670	14,1100	98,0086	93,0323	93,9774	1,200,000
FB1/2021/21Yr		KE7000003546	12-Apr-21	21-Mar-39	5,135	81,785.60	Fixed	12,6670	12,7900	104,3203	99,3440	93,9774	2,100,000
FB1/2021/21Yr		KE7000005327	13-Sept-21	18-Aug-42	6,381	106,742.20	Fixed	12,7370	14,0000	99,2347	93,2511	93,5016	5,000,000
FB1/2021/21Yr		KE7000005327	13-Sept-21	18-Aug-42	6,381	106,742.20	Fixed	12,7370	13,1900	103,4662	97,4826	93,5016	5,200,000
FB1/2022/18Yr		KE8000002322	13-Jun-22	21-May-40	5,562	79,827.50	Fixed	13,7420	14,1900	100,6668	97,6466	97,0937	2,500,000
FB1/2022/18Yr		KE8000002322	13-Jun-22	21-May-40	5,562	79,827.50	Fixed	13,7420	13,5000	104,2413	101,2211	97,0937	1,800,000
FB1/2022/18Yr		KE8000002322	13-Jun-22	21-May-40	5,562	79,827.50	Fixed	13,7420	13,4930	104,2787	101,2207	97,0937	490,000
FB1/2022/18Yr		KE8000002322	13-Jun-22	21-May-40	5,562	79,827.50	Fixed	13,7420	13,1000	106,4104	103,3902	97,0937	1,000,000
FB1/2022/18Yr		KE7000007877	21-Feb-22	28-Jan-41	5,814	98,377.55	Fixed	12,9650	14,1900	93,8547	93,4985	105,7625	4,900,000
FB1/2022/18Yr		KE7000007877	21-Feb-22	28-Jan-41	5,814	98,377.55	Fixed	12,9650	13,9000	95,5293	94,9731	105,7625	8,850,000
FB1/2022/18Yr		KE7000007877	21-Feb-22	28-Jan-41	5,814	98,377.55	Fixed	12,9650	13,0000	106,1660	105,0286	105,7625	5,000,000
FB1/2022/18Yr		KE7000007877	21-Feb-22	28-Jan-41	5,814	98,377.55	Fixed	12,9650	13,0000	106,1504	99,7942	105,7625	6,000,000
FB1/2022/14Yr		KE8000005218	14-Nov-22	27-Oct-36	4,260	159,514.35	Fixed	13,9380	14,1000	103,3098	99,1743	101,3325	100,000
FB1/2022/14Yr		KE8000005218	14-Nov-22	27-Oct-36	4,260	159,514.35	Fixed	13,9380	14,0000	103,7834	99,6479	101,3325	1,000,000
FB1/2022/14Yr		KE8000005218	14-Nov-22	27-Oct-36	4,260	159,514.35	Fixed	13,9380	13,9700	103,9281	99,7906	101,3325	4,300,000
FB1/2022/14Yr		KE8000005218	14-Nov-22	27-Oct-36	4,260	159,514.35	Fixed	13,9380	13,9000	104,2604	100,1249	101,3325	3,000,000
FB1/2022/14Yr		KE8000005218	14-Nov-22	27-Oct-36	4,260	159,514.35	Fixed	13,9380	13,8500	104,5001	100,3648	101,3325	37,000,000
FB1/2022/14Yr		KE8000005218	14-Nov-22	27-Oct-36	4,260	159,514.35	Fixed	13,9380	13,7000	105,2630	101,0893	101,3325	850,000
FB1/2022/14Yr		KE8000005218	14-Nov-22	27-Oct-36	4,260	159,514.35	Fixed	13,9380	13,6000	105,7121	101,5766	101,3325	1,700,000
FB1/2022/14Yr		KE8000005218	14-Nov-22	27-Oct-36	4,260	159,514.35	Fixed	13,9380	13,5078	106,1660	102,0286	101,3325	5,000,000
FB1/2022/14Yr		KE8000005218	14-Nov-22	27-Oct-36	4,260	159,514.35	Fixed	13,9380	13,0074	108,6750	104,5395	101,3325	35,000,000
FB1/2022/14Yr		KE8000005218	14-Nov-22	27-Oct-36	4,260	159,514.35	Fixed	13,9380	13,0000	108,7126	104,5771	101,3325	40,000,000
FB1/2022/14Yr		KE8000005218	14-Nov-22	27-Oct-36	4,260	159,514.35	Fixed	13,9380	12,9439	109,0000	104,8645	101,3325	4,600,000
FB1/2022/14Yr		KE8000005218	14-Nov-22	27-Oct-36	4,260	159,514.35	Fixed	13,9380	12,9100	109,1142	105,0387	101,3325	15,200,000
FB1/2022/14Yr		KE8000005218	14-Nov-22	27-Oct-36	4,260	159,514.35	Fixed	13,9380	12,7700	109,8983	105,7628	101,3325	3,500,000
FB1/2022/14Yr		KE8000005218	14-Nov-22	27-Oct-36	4,260	159,514.35	Fixed	13,9380	12,7200	110,1587	106,0232	101,3325	20,200,000
FB1/2022/8Yr		KE8000003325	05-Dec-22	27-Nov-28	1,369	59,424.35	Fixed	13,2150	13,5000	102,5059	99,3474	101,2526	400,000
FB1/2022/8Yr		KE8000003325	05-Dec-22	27-Nov-28	1,369	59,424.35	Fixed	13,2150	11,8000	108,7124	102,5539	101,2526	21,000,000
FB1/2022/7Yr		KE8000005979	19-Jun-23	10-Jun-30	47,644	213,251.60	Fixed	15,8370	14,7938	108,0000	102,8239	110,3433	2,000,000
FB1/2022/7Yr		KE8000005979	19-Jun-23	10-Jun-30	47,644	213,251.60	Fixed	15,8370	13,2000	110,6741	107,4980	110,3433	2,000,000
FB1/2022/7Yr		KE8000005979	19-Jun-23	10-Jun-30	47,644	213,251.60	Fixed	15,8370	12,6000	112,5183	109,3402	110,3433	21,000,000
FB1/2022/17Yr	(Re-opened)	KE8000005549	13-Mar-23	20-Feb-40	5,471	186,018.92	Fixed	14,3990	14,2700	106,8634	104,0883	104,0883	40,650,000
FB1/2022/17Yr	(Re-opened)	KE8000005549	13-Mar-23	20-Feb-40	5,471	186,018.92	Fixed	14,3990	14,2000	107,8296	101,9932	104,0883	2,700,000
FB1/2022/17Yr	(Re-opened)	KE8000005549	13-Mar-23	20-Feb-40	5,471	186,018.92	Fixed	14,3990	14,1500	108,1038	101,3394	104,0883	40,000,000
FB1/2022/17Yr	(Re-opened)	KE8000005549	13-Mar-23	20-Feb-40	5,471	186,018.92	Fixed	14,3990	14,0073	108,8927	102,1283	104,0883	200,000
FB1/2022/17Yr	(Re-opened)	KE8000005549	13-Mar-23	20-Feb-40	5,471	186,018.92	Fixed	14,3990	13,7218	110,5000	103,7356	104,0883	31,050,000
FB1/2022/17Yr	(Re-opened)	KE8000005549	13-Mar-23	20-Feb-40	5,471	186,018.92	Fixed	14,3990	13,6870	110,6996	102,9942	104,0883	300,000
FB1/2022/17Yr	(Re-opened)	KE8000005549	13-Mar-23	20-Feb-40	5,471	186,018.92	Fixed	14,3990	13,6344	111,0000	104,2356	104,0883	600,000
FB1/2022/17Yr	(Re-opened)	KE8000005549	13-Mar-23	20-Feb-40	5,471	186,018.92	Fixed	14,3990	13,6000	111,1980	104,4336	104,0883	1,000,000
FB1/2022/17Yr	(Re-opened)	KE8000005549	13-Mar-23	20-Feb-40	5,471	186,018.92	Fixed	14,3990	13,5691	111,3761	104,6117	104,0883	2,700,000
FB1/2022/17Yr	(Re-opened)	KE8000005549	13-Mar-23	20-Feb-40	5,471	186,018.92	Fixed	14,3990	13,5431	111,5288	104,7624	104,0883	21,250,000
FB1/2022/17Yr	(Re-opened)	KE8000005549	13-Mar-23	20-Feb-40	5,471	186,018.92	Fixed	14,3990	13,5069	111,7364	104,9720	104,0883	7,000,000
FB1/2022/17Yr	(Re-opened)	KE8000005549	13-Mar-23	20-Feb-40	5,471	186,018.92	Fixed	14,3990	13,2904	113,0054	106,2410	104,0883	1,000,000
FB1/2022/17Yr	(Re-opened)	KE8000005549	13-Mar-23	20-Feb-40	5,471	186,018.92	Fixed	14,3990	13,2567	113,2051	106,4407	104,0883	3,950,000
FB1/2022/17Yr	(Re-opened)	KE8000005549	13-Mar-23	20-Feb-40	5,471	186,018.92	Fixed	14,3990	13,2500	113,2449	106,4905	104,0883	10,000,000
FB1/2022/17Yr	(Re-opened)	KE8000005549	13-Mar-23	20-Feb-40	5,471	186,018.92	Fixed	14,3990	13,1700	113,7215	106,9071	104,0883	2,750,000
FB1/2022/17Yr	(Re-opened)	KE8000005549	13-Mar-23	20-Feb-40	5,471	186,018.92	Fixed	14,3990	13,0400	114,5032	107,7388	104,0883	4,100,000
FB1/2022/17Yr	(Re-opened)	KE8000005549	13-Mar-23	20-Feb-40	5,471	186,018.92	Fixed	14,3990	13,0000	114,7455	107,9811	104,0883	4,300,000
FB1/2024/8.5Yr		KE8000006216	13-Nov-23	06-May-30	1,894	195,925.00	Fixed	17,9327	20,1376	100,0000	94,6309	115,3663	1,000,000
FB1/2024/8.5Yr		KE8000006216	13-Nov-23	06-May-30	1,894	195,925.00	Fixed	17,9327	15,6576	116,9079	111,6160	115,3663	5,000,000
FB1/2024/8.5Yr		KE8000006216	13-Nov-23	06-May-30	1,894	195,925.00	Fixed	17,9327	12,4000	120,3726	115,0527	115,3663	4,000,000
FB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	2,720	240,334.85	Fixed	18,4007	13,8800	117,5840	117,0769	120,4385	20,000,000
FB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	2,720	240,334.85	Fixed	18,4007	13,6300	118,6432	118,1361	120,4385	50,000
FB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	2,720	240,334.85	Fixed	18,4007	13,3244	119,9677	119,4508	120,4385	32,000,000
FB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	2,720	240,334.85	Fixed	18,4007	13,2097	120,4569	119,9497	120,4385	11,250,000
FB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	2,720	240,334.85	Fixed	18,4007	13,2000	120,4991	119,9920	120,4385	2,500,000
FB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	2,720	240,334.85	Fixed	18,4007	13,0691	121,0728	120,5657	120,4385	1,650,000
FB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	2,720	240,334.85	Fixed	18,4007	12,5700	123,2986	122,7915	120,4385	50,000
FB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	2,720	240,334.85	Fixed	18,4007	12,5091	123,5145	123,0674	120,4385	100,000
FB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	2,720	240,334.85	Fixed	18,4007	12,4600	123,6611	123,1540	120,4385	100,000
FB1/2024/8.5Yr		KE8000006430	19-Feb-24	09-Aug-32	2,720	240,334.85	Fixed	18,4007	12,3000	124,5285	124,0214	120,4385	250,000

CORPORATE BONDS

REAL PEOPLE MEDIUM TERM NOTE													
RRPD RD 03/09/20-04/7-13.05		KE5000003102	10-Aug-15	24-Jul-28	1,243	390.93	VARIABLE	T.8 (91) + 1.00%				101,5187	
FAMILY BANK MEDIUM TERM NOTE													
FAMILY FXD		KE7000005095	25-Jun-21	18-Dec-26	659	3,787.20	FIXED	13,0000				100,0000	
FAMILY F.L.R.		KE7000005103	25-Jun-21	18-Dec-26	659	0.00	VARIABLE	182-Day T-Bill +250bps				-	
EAST AFRICAN BREWERIES DOMESTIC MEDIUM TERM NOTE													
EABL DMT FXD		KE7000005549	29-Oct-21	29-Oct-26	609	11,000.00	FIXED	12,2500				100,0000	
KENYA MORTGAGE REFINANCE COMPANY MEDIUM TERM NOTE													
KMRC FXD		KE7000007760	04-Mar-22	23-Feb-29	1,467	1,400.00	FIXED					-	