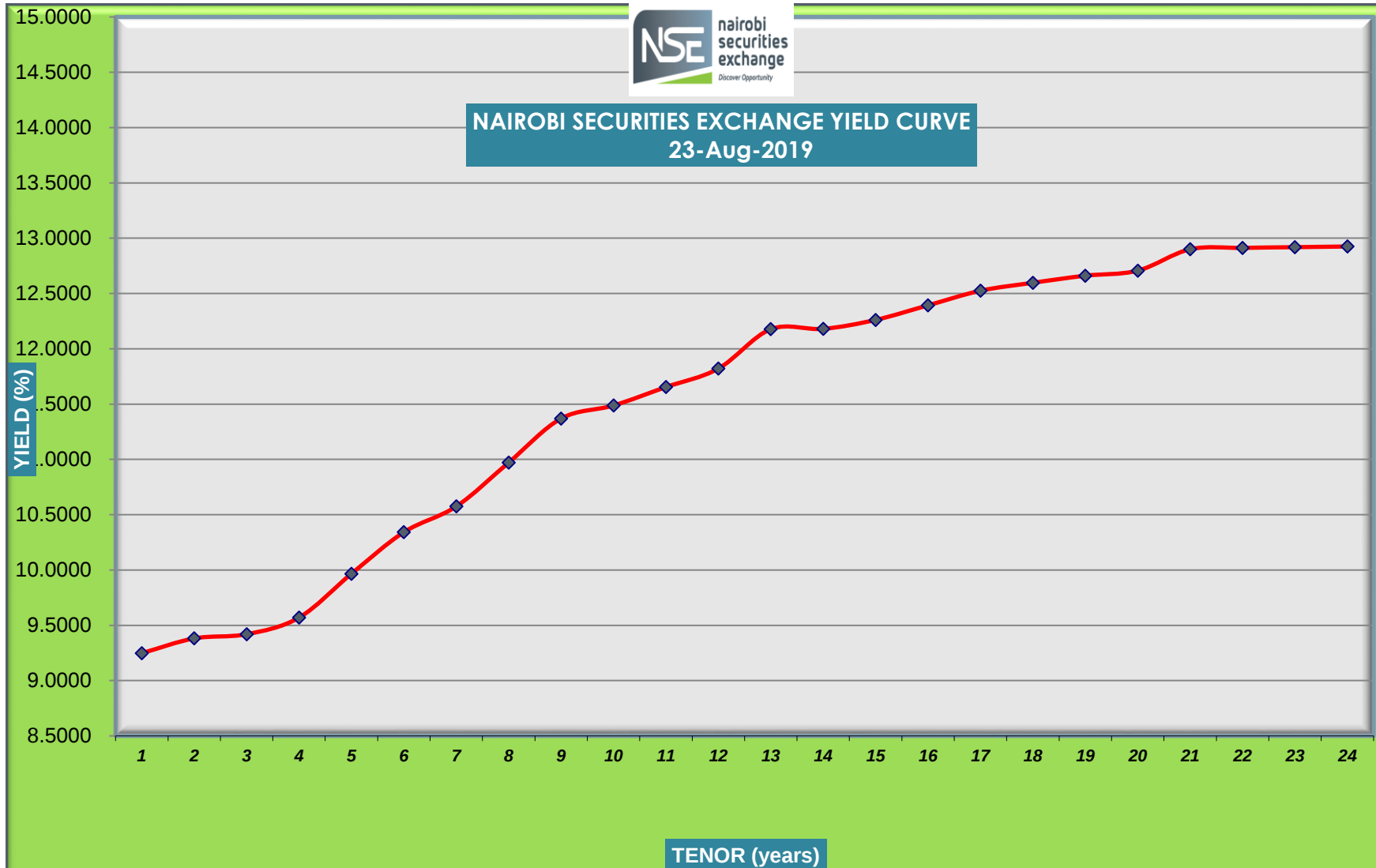


NAIROBI SECURITIES EXCHANGE YIELD CURVE 23-Aug-2019



Disclaimer: The Nairobi Securities Exchange believes that all the information provided above is accurate and reliable but gives no warranty of accuracy or reliability of such information to you or to any third party. The Nairobi Securities Exchange accepts no responsibility for damages or loss arising in any way out of or in connection with or incidental to any errors or omissions in any information provided in this report, whether arising from negligence or otherwise

23-Aug-2019

Year	YIELDS FOR THE WEEK ENDING
91 day	6.3556
182 day	7.0200
1	9.2480
2	9.3816
3	9.4194
4	9.5697
5	9.9663
6	10.3421
7	10.5750
8	10.9718
9	11.3698
10	11.4875
11	11.6543
12	11.8210
13	12.1776
14	12.1802
15	12.2612
16	12.3931
17	12.5250
18	12.5969
19	12.6611
20	12.7067
21	12.9000
22	12.9125
23	12.9188
24	12.9250

			Indicative yields
1	364	21-Aug-20	9.2480
2	728	20-Aug-21	
3	1,092	19-Aug-22	
4	1,456	18-Aug-23	
5	1,820	16-Aug-24	
6	2,184	15-Aug-25	
7	2,548	14-Aug-26	
8	2,912	13-Aug-27	
9	3,276	11-Aug-28	
10	3,640	10-Aug-29	
11	4,004	9-Aug-30	
12	4,368	8-Aug-31	
13	4,732	6-Aug-32	
14	5,096	5-Aug-33	
15	5,460	4-Aug-34	
16	5,824	3-Aug-35	
17	6,188	1-Aug-36	
18	6,552	31-Jul-37	
19	6,916	30-Jul-38	
20	7,280	29-Jul-39	
21	7,644	27-Jul-40	
22	8,008	26-Jul-41	
23	8,372	25-Jul-42	
24	8,736	24-Jul-43	
25	9,100	22-Jul-44	
26	9,464	21-Jul-45	

* based on yields traded at the NSE