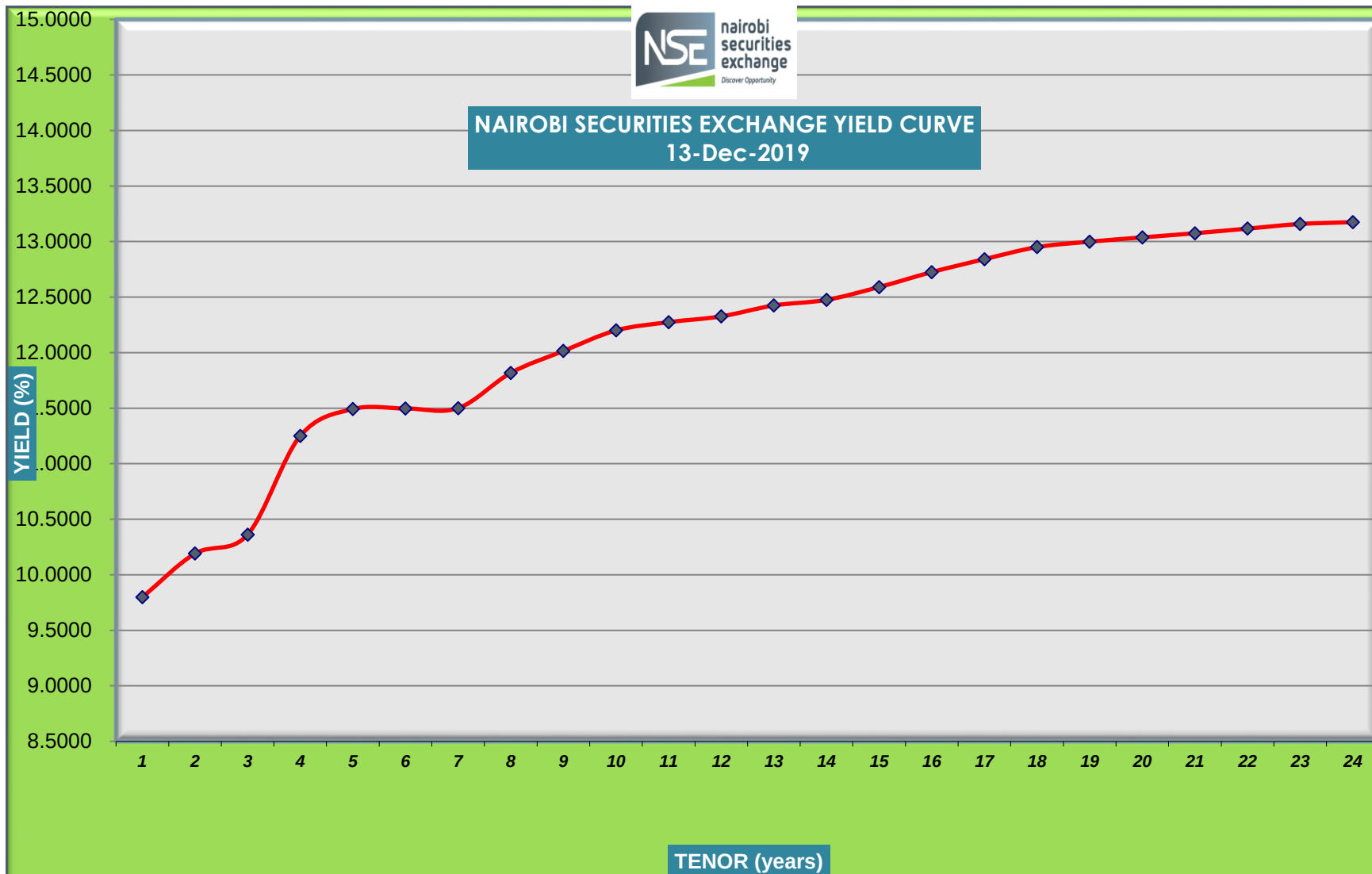


NAIROBI SECURITIES EXCHANGE YIELD CURVE 13-Dec-2019



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

13-Dec-2019

Year	YIELDS FOR THE WEEK ENDING
91 day	7.1510
182 day	8.1070
1	9.7980
2	10.1910
3	10.3616
4	11.2500
5	11.4920
6	11.4976
7	11.5000
8	11.8173
9	12.0148
10	12.2000
11	12.2741
12	12.3263
13	12.4249
14	12.4750
15	12.5905
16	12.7250
17	12.8414
18	12.9500
19	12.9990
20	13.0374
21	13.0750
22	13.1166
23	13.1584
24	13.1750

			Indicative yields
1	364	11-Dec-20	9.8030
2	728	10-Dec-21	
3	1,092	9-Dec-22	
4	1,456	8-Dec-23	
5	1,820	6-Dec-24	
6	2,184	5-Dec-25	
7	2,548	4-Dec-26	
8	2,912	3-Dec-27	
9	3,276	1-Dec-28	
10	3,640	30-Nov-29	
11	4,004	29-Nov-30	
12	4,368	28-Nov-31	
13	4,732	26-Nov-32	
14	5,096	25-Nov-33	
15	5,460	24-Nov-34	
16	5,824	23-Nov-35	
17	6,188	21-Nov-36	
18	6,552	20-Nov-37	
19	6,916	19-Nov-38	
20	7,280	18-Nov-39	
21	7,644	16-Nov-40	
22	8,008	15-Nov-41	
23	8,372	14-Nov-42	
24	8,736	13-Nov-43	
25	9,100	11-Nov-44	
26	9,464	10-Nov-45	

* based on yields traded at the NSE