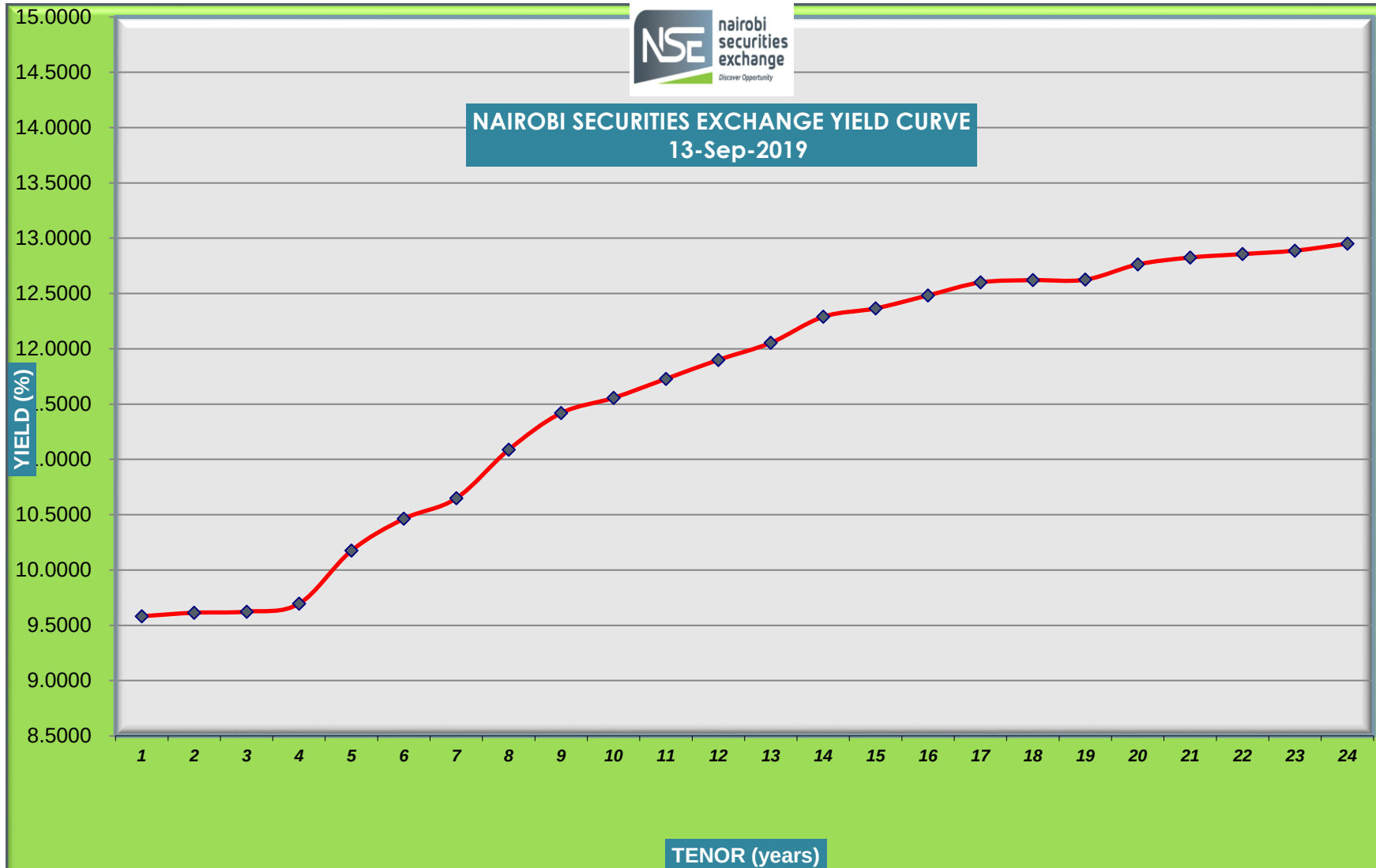


NAIROBI SECURITIES EXCHANGE YIELD CURVE 13-Sep-2019



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-Sep-2019

Year	YIELDS FOR THE WEEK ENDING
91 day	6.3150
182 day	7.1430
1	9.5820
2	9.6139
3	9.6236
4	9.6953
5	10.1750
6	10.4632
7	10.6483
8	11.0875
9	11.4190
10	11.5563
11	11.7282
12	11.9000
13	12.0544
14	12.2894
15	12.3654
16	12.4827
17	12.6000
18	12.6207
19	12.6250
20	12.7625
21	12.8250
22	12.8563
23	12.8875
24	12.9500

			Indicative yields
1	364	11-Sep-20	9.5820
2	728	10-Sep-21	
3	1,092	9-Sep-22	
4	1,456	8-Sep-23	
5	1,820	6-Sep-24	
6	2,184	5-Sep-25	
7	2,548	4-Sep-26	
8	2,912	3-Sep-27	
9	3,276	1-Sep-28	
10	3,640	31-Aug-29	
11	4,004	30-Aug-30	
12	4,368	29-Aug-31	
13	4,732	27-Aug-32	
14	5,096	26-Aug-33	
15	5,460	25-Aug-34	
16	5,824	24-Aug-35	
17	6,188	22-Aug-36	
18	6,552	21-Aug-37	
19	6,916	20-Aug-38	
20	7,280	19-Aug-39	
21	7,644	17-Aug-40	
22	8,008	16-Aug-41	
23	8,372	15-Aug-42	
24	8,736	14-Aug-43	
25	9,100	12-Aug-44	
26	9,464	11-Aug-45	

* based on yields traded at the NSE