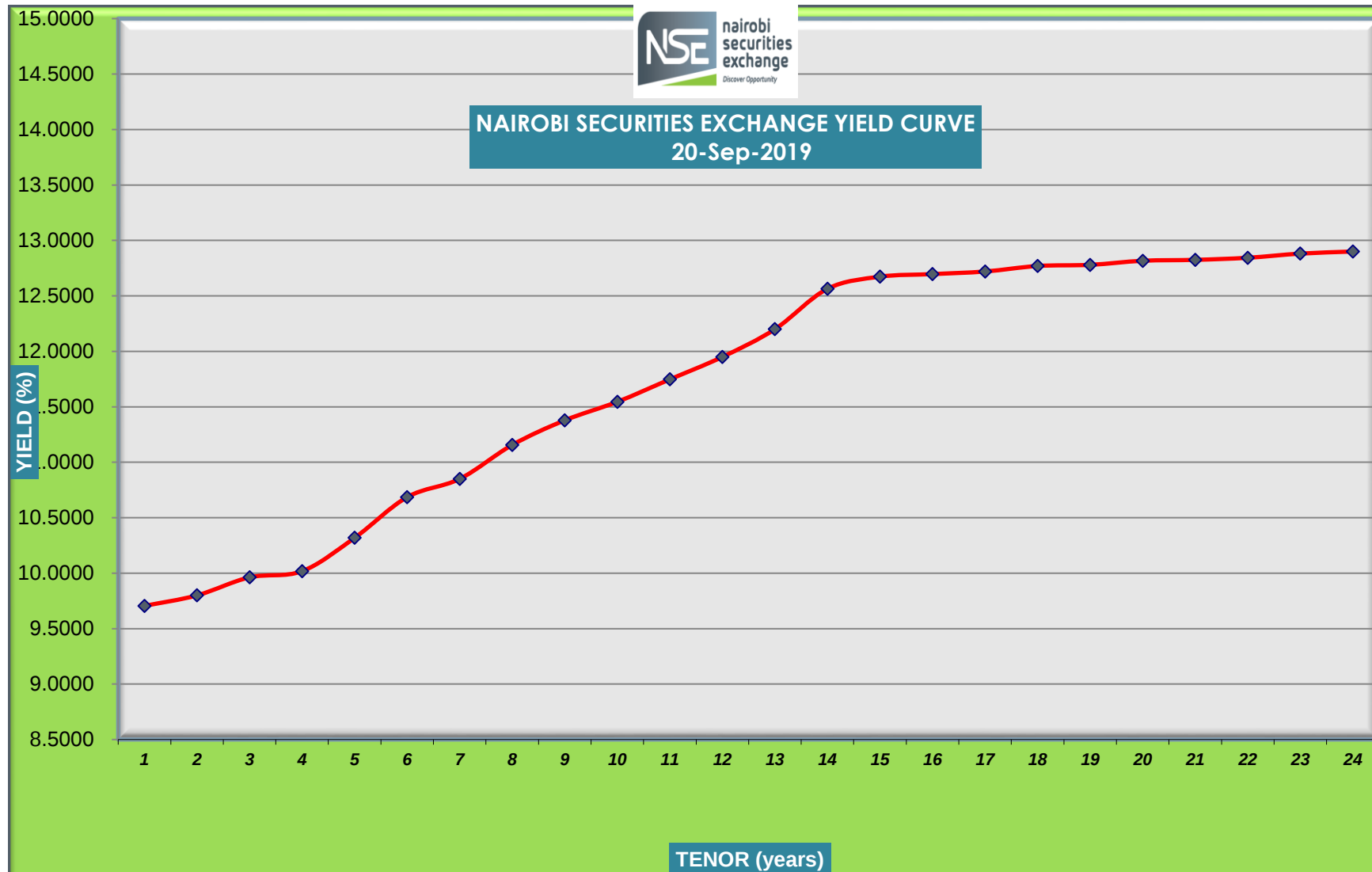


NAIROBI SECURITIES EXCHANGE YIELD CURVE 20-Sep-2019



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

20-Sep-2019

Year	YIELDS FOR THE WEEK ENDING
91 day	6.3880
182 day	7.1500
1	9.7050
2	9.8000
3	9.9625
4	10.0181
5	10.3188
6	10.6858
7	10.8500
8	11.1563
9	11.3782
10	11.5450
11	11.7475
12	11.9500
13	12.2000
14	12.5640
15	12.6730
16	12.6965
17	12.7200
18	12.7697
19	12.7800
20	12.8167
21	12.8250
22	12.8438
23	12.8813
24	12.9000

			Indicative yields
1	364	18-Sep-20	9.7050
2	728	17-Sep-21	
3	1,092	16-Sep-22	
4	1,456	15-Sep-23	
5	1,820	13-Sep-24	
6	2,184	12-Sep-25	
7	2,548	11-Sep-26	
8	2,912	10-Sep-27	
9	3,276	8-Sep-28	
10	3,640	7-Sep-29	
11	4,004	6-Sep-30	
12	4,368	5-Sep-31	
13	4,732	3-Sep-32	
14	5,096	2-Sep-33	
15	5,460	1-Sep-34	
16	5,824	31-Aug-35	
17	6,188	29-Aug-36	
18	6,552	28-Aug-37	
19	6,916	27-Aug-38	
20	7,280	26-Aug-39	
21	7,644	24-Aug-40	
22	8,008	23-Aug-41	
23	8,372	22-Aug-42	
24	8,736	21-Aug-43	
25	9,100	19-Aug-44	
26	9,464	18-Aug-45	

* based on yields traded at the NSE