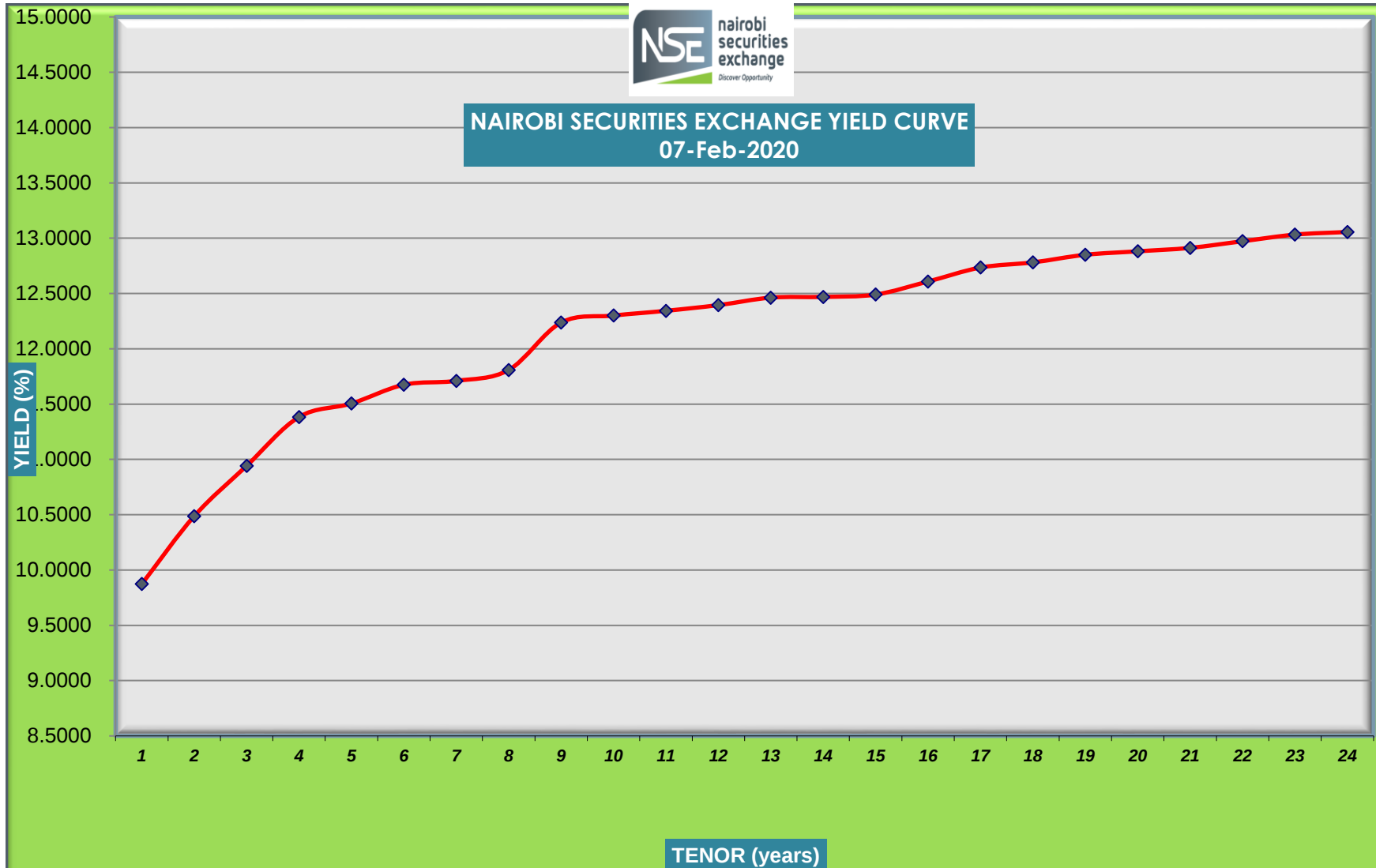


NAIROBI SECURITIES EXCHANGE YIELD CURVE 07-Feb-2020



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

7-Feb-2020

Year	YIELDS FOR THE WEEK ENDING
91 day	7.3000
182 day	8.2480
1	9.8730
2	10.4868
3	10.9417
4	11.3836
5	11.5055
6	11.6750
7	11.7100
8	11.8086
9	12.2375
10	12.3004
11	12.3436
12	12.3950
13	12.4525
14	12.4692
15	12.4905
16	12.6084
17	12.7346
18	12.7813
19	12.8500
20	12.8813
21	12.9125
22	12.9724
23	13.0324
24	13.0563

			Indicative yields
1	364	5-Feb-21	9.8730
2	728	4-Feb-22	
3	1,092	3-Feb-23	
4	1,456	2-Feb-24	
5	1,820	31-Jan-25	
6	2,184	30-Jan-26	
7	2,548	29-Jan-27	
8	2,912	28-Jan-28	
9	3,276	26-Jan-29	
10	3,640	25-Jan-30	
11	4,004	24-Jan-31	
12	4,368	23-Jan-32	
13	4,732	21-Jan-33	
14	5,096	20-Jan-34	
15	5,460	19-Jan-35	
16	5,824	18-Jan-36	
17	6,188	16-Jan-37	
18	6,552	15-Jan-38	
19	6,916	14-Jan-39	
20	7,280	13-Jan-40	
21	7,644	11-Jan-41	
22	8,008	10-Jan-42	
23	8,372	9-Jan-43	
24	8,736	8-Jan-44	
25	9,100	6-Jan-45	
26	9,464	5-Jan-46	

* based on yields traded at the NSE