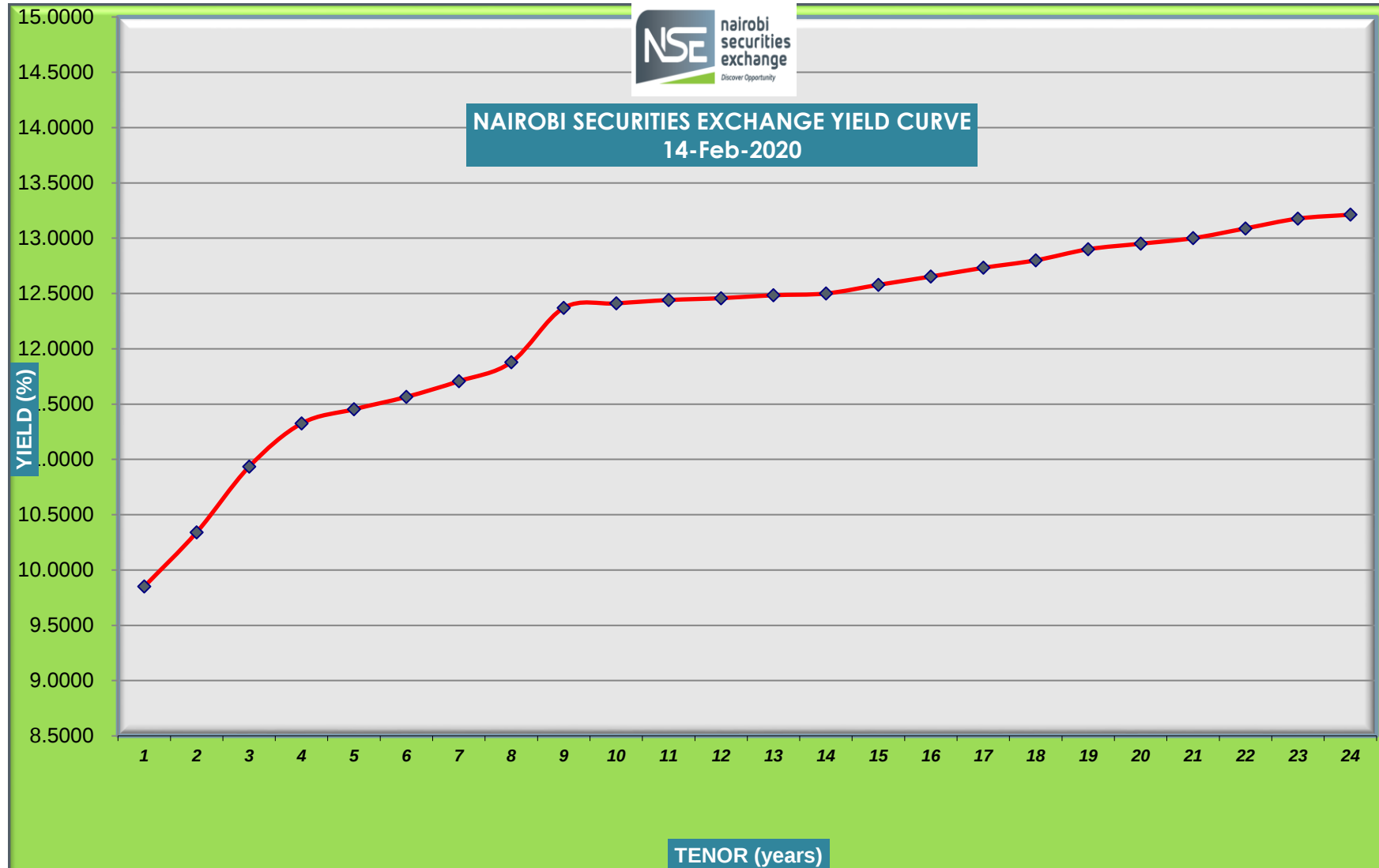


NAIROBI SECURITIES EXCHANGE YIELD CURVE 14-Feb-2020



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

14-Feb-2020

Year	YIELDS FOR THE WEEK ENDING
91 day	7.3140
182 day	8.2580
1	9.8500
2	10.3408
3	10.9336
4	11.3250
5	11.4533
6	11.5652
7	11.7069
8	11.8789
9	12.3700
10	12.4102
11	12.4409
12	12.4578
13	12.4845
14	12.5000
15	12.5782
16	12.6532
17	12.7323
18	12.8000
19	12.9000
20	12.9500
21	13.0000
22	13.0885
23	13.1771
24	13.2125

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

* based on yields traded at the NSE