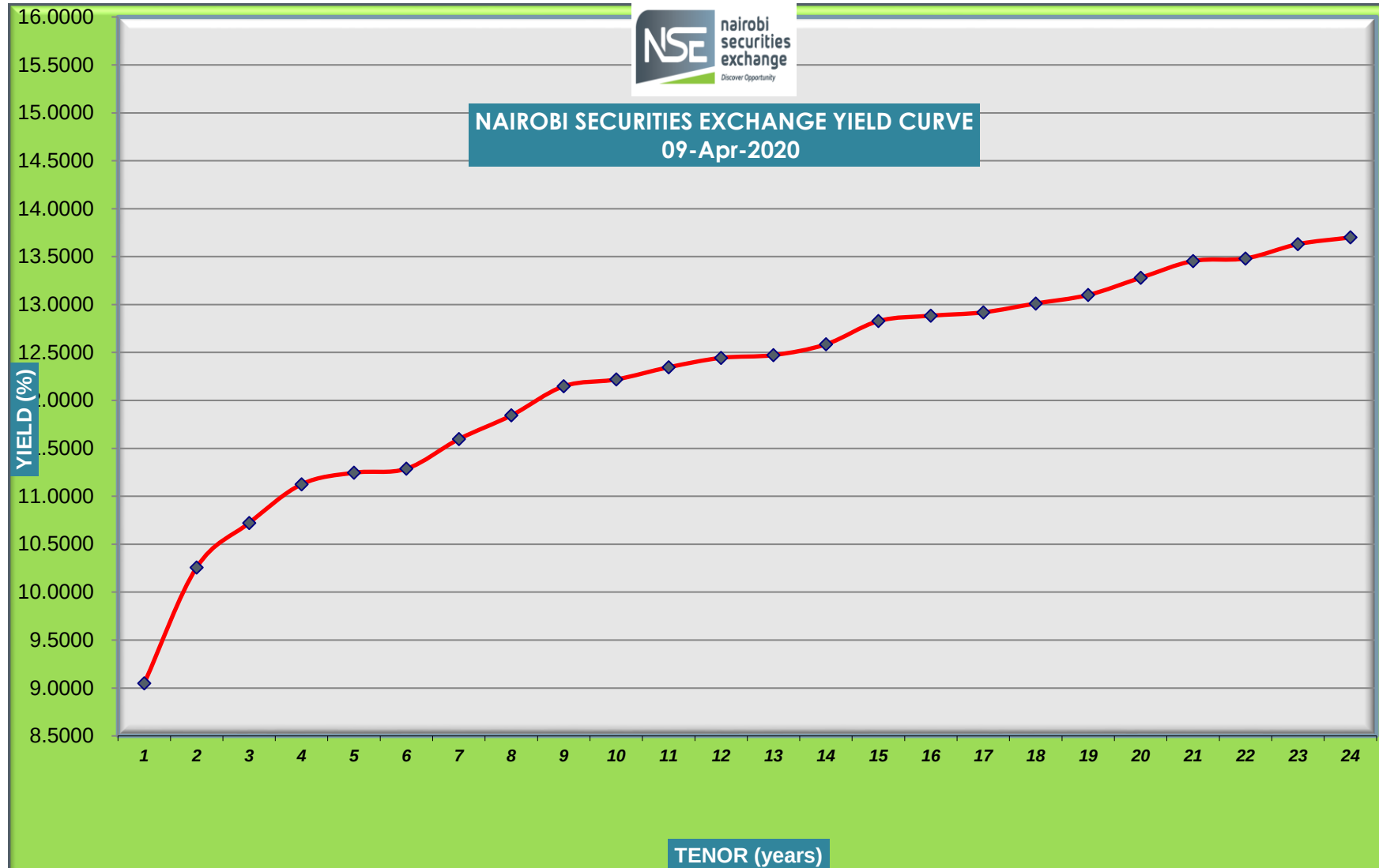


NAIROBI SECURITIES EXCHANGE YIELD CURVE 09-Apr-2020



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

9-Apr-2020

Year	YIELDS FOR
91 day	THE WEEK ENDING
	7.2200
182 day	8.1450
1	9.0490
2	10.2575
3	10.7212
4	11.1250
5	11.2460
6	11.2872
7	11.5964
8	11.8432
9	12.1481
10	12.2188
11	12.3458
12	12.4441
13	12.4729
14	12.5852
15	12.8276
16	12.8833
17	12.9188
18	13.0113
19	13.1000
20	13.2792
21	13.4544
22	13.4809
23	13.6300
24	13.7000

			Indicative yields
1	364	8-Apr-21	9.0490
2	728	7-Apr-22	
3	1,092	6-Apr-23	
4	1,456	4-Apr-24	
5	1,820	3-Apr-25	
6	2,184	2-Apr-26	
7	2,548	1-Apr-27	
8	2,912	30-Mar-28	
9	3,276	29-Mar-29	
10	3,640	28-Mar-30	
11	4,004	27-Mar-31	
12	4,368	25-Mar-32	
13	4,732	24-Mar-33	
14	5,096	23-Mar-34	
15	5,460	22-Mar-35	
16	5,824	20-Mar-36	
17	6,188	19-Mar-37	
18	6,552	18-Mar-38	
19	6,916	17-Mar-39	
20	7,280	15-Mar-40	
21	7,644	14-Mar-41	
22	8,008	13-Mar-42	
23	8,372	12-Mar-43	
24	8,736	10-Mar-44	
25	9,100	9-Mar-45	
26	9,464	8-Mar-46	

* based on yields traded at the NSE