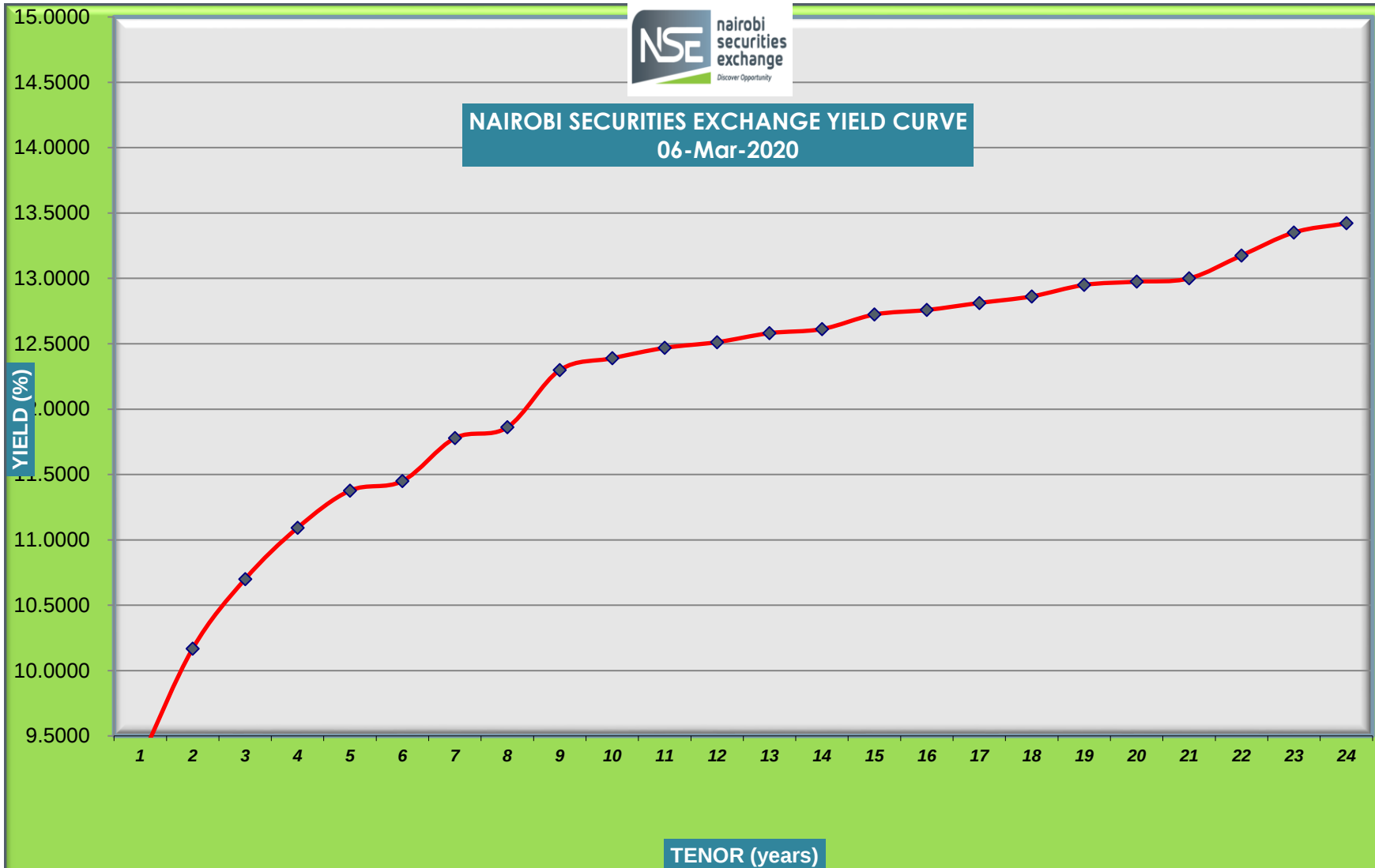


NAIROBI SECURITIES EXCHANGE YIELD CURVE 06-Mar-2020



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-Mar-2020

Year	YIELDS FOR
91 day	THE WEEK ENDING
	7.3100
182 day	8.1860
1	9.3120
2	10.1683
3	10.7000
4	11.0923
5	11.3768
6	11.4500
7	11.7784
8	11.8609
9	12.2886
10	12.3891
11	12.4686
12	12.5122
13	12.5814
14	12.6125
15	12.7237
16	12.7584
17	12.8123
18	12.8625
19	12.9500
20	12.9750
21	13.0000
22	13.1755
23	13.3515
24	13.4217

			Indicative yields
1	364	6-Mar-21	9.5000
2	728	5-Mar-22	
3	1,092	4-Mar-23	
4	1,456	2-Mar-24	
5	1,820	1-Mar-25	
6	2,184	28-Feb-26	11.7625
7	2,548	27-Feb-27	
8	2,912	26-Feb-28	
9	3,276	24-Feb-29	
10	3,640	23-Feb-30	
11	4,004	22-Feb-31	
12	4,368	21-Feb-32	
13	4,732	19-Feb-33	
14	5,096	18-Feb-34	
15	5,460	17-Feb-35	
16	5,824	16-Feb-36	
17	6,188	14-Feb-37	
18	6,552	13-Feb-38	
19	6,916	12-Feb-39	
20	7,280	11-Feb-40	
21	7,644	9-Feb-41	
22	8,008	8-Feb-42	
23	8,372	7-Feb-43	
24	8,736	6-Feb-44	
25	9,100	4-Feb-45	
26	9,464	3-Feb-46	

* based on yields traded at the NSE