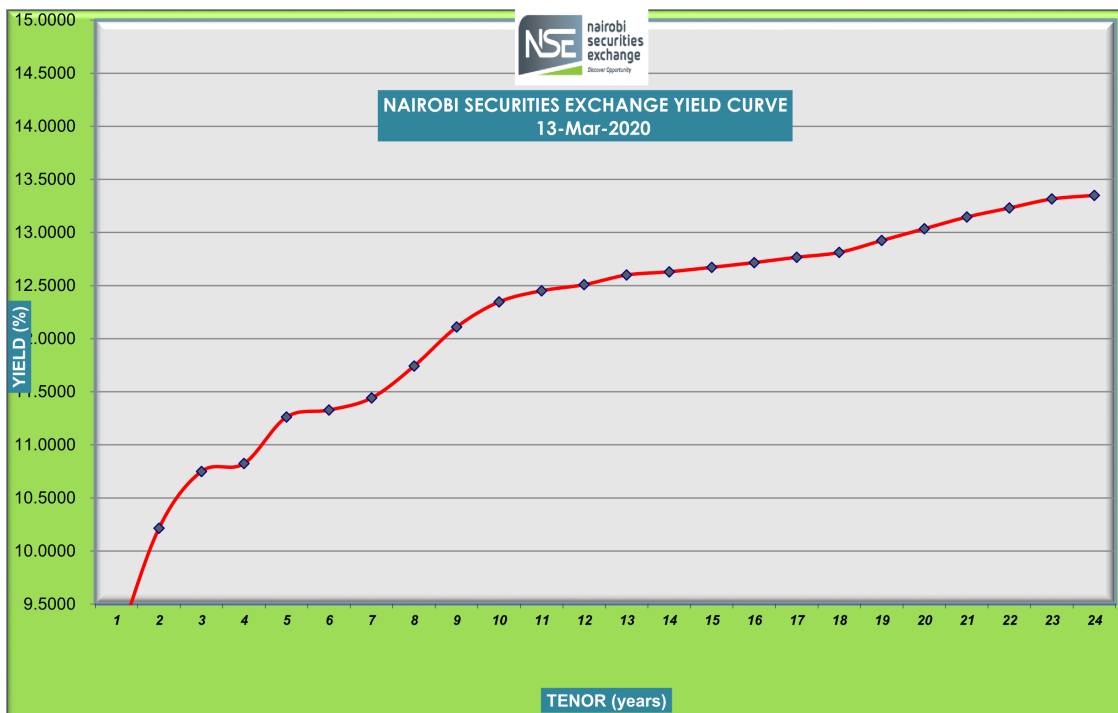


NAIROBI SECURITIES EXCHANGE YIELD CURVE
 13-Mar-2020



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

13-Mar-2020

Year	YIELDS FOR THE WEEK ENDING
91 day	7.3130
182 day	8.1040
1	9.1000
2	10.2150
3	10.7500
4	10.8241
5	11.2823
6	11.3280
7	11.4417
8	11.7426
9	12.1098
10	12.3467
11	12.4513
12	12.5088
13	12.6000
14	12.6300
15	12.6723
16	12.7167
17	12.7672
18	12.8121
19	12.9250
20	13.0354
21	13.1458
22	13.2308
23	13.3160
24	13.3500

			Indicative yields
1	364	12-Mar-21	9.1000
2	728	11-Mar-22	
3	1,092	10-Mar-23	
4	1,456	8-Mar-24	
5	1,820	7-Mar-25	
6	2,184	6-Mar-26	
7	2,548	5-Mar-27	
8	2,912	3-Mar-28	
9	3,276	2-Mar-29	
10	3,640	1-Mar-30	
11	4,004	28-Feb-31	
12	4,368	27-Feb-32	
13	4,732	25-Feb-33	
14	5,096	24-Feb-34	
15	5,460	23-Feb-35	
16	5,824	22-Feb-36	
17	6,188	20-Feb-37	
18	6,552	19-Feb-38	
19	6,916	18-Feb-39	
20	7,280	17-Feb-40	
21	7,644	15-Feb-41	
22	8,008	14-Feb-42	
23	8,372	13-Feb-43	
24	8,736	12-Feb-44	
25	9,100	10-Feb-45	
26	9,464	9-Feb-46	

* based on yields traded at the NSE