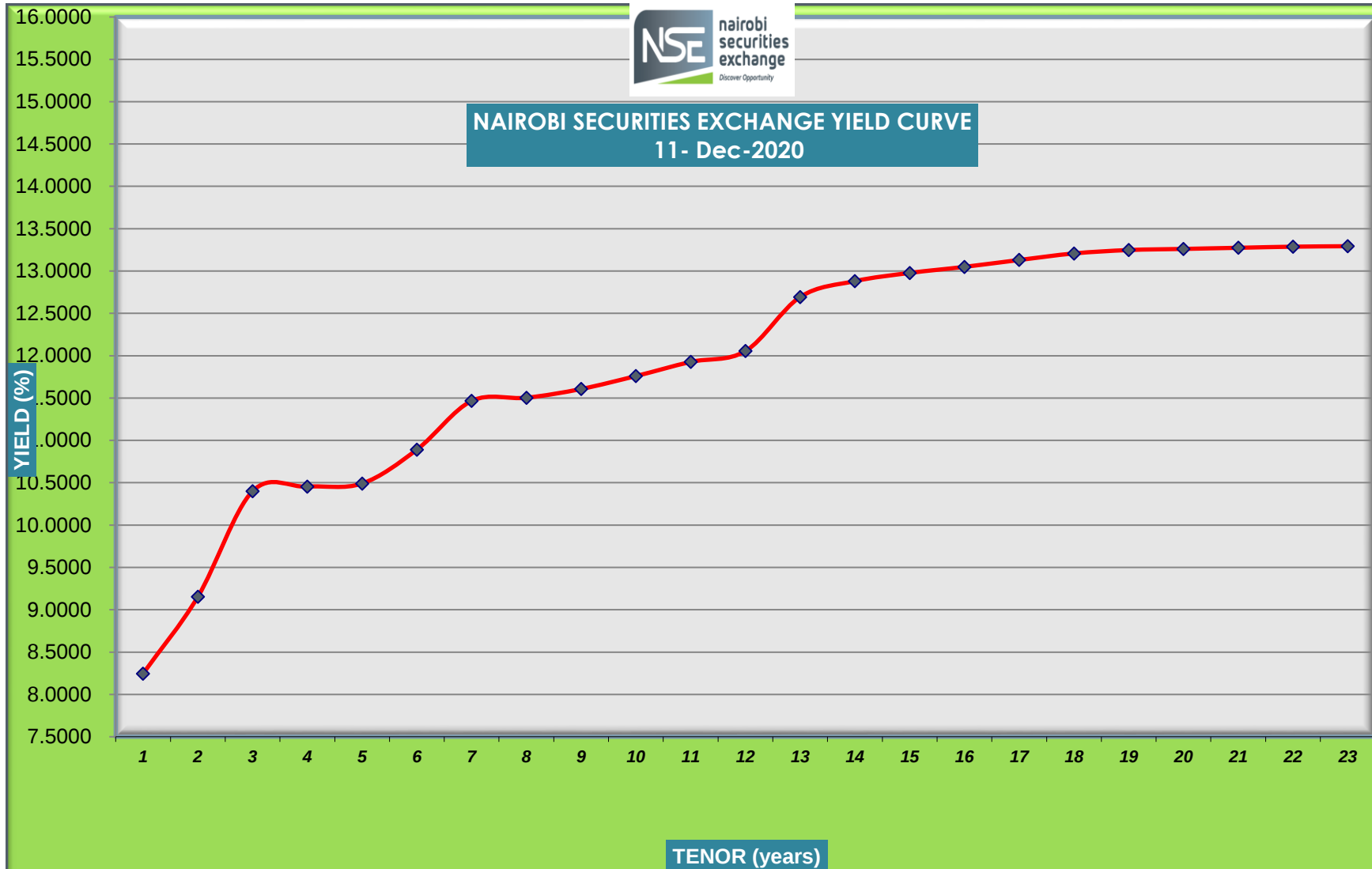


## NAIROBI SECURITIES EXCHANGE YIELD CURVE 11 - Dec - 2020



*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*

11-Dec-2020

| Year    | YIELDS FOR<br>THE WEEK ENDING |
|---------|-------------------------------|
| 91 day  | 6.9019                        |
| 182 day | 7.3630                        |
| 1       | 8.2460                        |
| 2       | 9.1532                        |
| 3       | 10.4000                       |
| 4       | 10.4539                       |
| 5       | 10.4908                       |
| 6       | 10.8909                       |
| 7       | 11.4658                       |
| 8       | 11.5033                       |
| 9       | 11.6070                       |
| 10      | 11.7597                       |
| 11      | 11.9269                       |
| 12      | 12.0546                       |
| 13      | 12.6937                       |
| 14      | 12.8809                       |
| 15      | 12.9775                       |
| 16      | 13.0493                       |
| 17      | 13.1305                       |
| 18      | 13.2078                       |
| 19      | 13.2480                       |
| 20      | 13.2613                       |
| 21      | 13.2745                       |
| 22      | 13.2877                       |
| 23      | 13.2930                       |

|    | 364   |           | Indicative yields |
|----|-------|-----------|-------------------|
| 1  | 364   | 10-Dec-21 | 8.2460            |
| 2  | 728   | 09-Dec-22 |                   |
| 3  | 1,092 | 08-Dec-23 |                   |
| 4  | 1,456 | 06-Dec-24 |                   |
| 5  | 1,820 | 05-Dec-25 |                   |
| 6  | 2,184 | 04-Dec-26 |                   |
| 7  | 2,548 | 03-Dec-27 |                   |
| 8  | 2,912 | 01-Dec-28 |                   |
| 9  | 3,276 | 30-Nov-29 |                   |
| 10 | 3,640 | 29-Nov-30 |                   |
| 11 | 4,004 | 28-Nov-31 |                   |
| 12 | 4,368 | 26-Nov-32 |                   |
| 13 | 4,732 | 25-Nov-33 |                   |
| 14 | 5,096 | 24-Nov-34 |                   |
| 15 | 5,460 | 23-Nov-35 |                   |
| 16 | 5,824 | 21-Nov-36 |                   |
| 17 | 6,188 | 20-Nov-37 |                   |
| 18 | 6,552 | 19-Nov-38 |                   |
| 19 | 6,916 | 18-Nov-39 |                   |
| 20 | 7,280 | 16-Nov-40 |                   |
| 21 | 7,644 | 15-Nov-41 |                   |
| 22 | 8,008 | 14-Nov-42 |                   |
| 23 | 8,372 | 13-Nov-43 |                   |
| 24 | 8,736 | 11-Nov-44 |                   |
| 25 | 9,100 | 10-Nov-45 |                   |

\* based on yields traded at the NSE