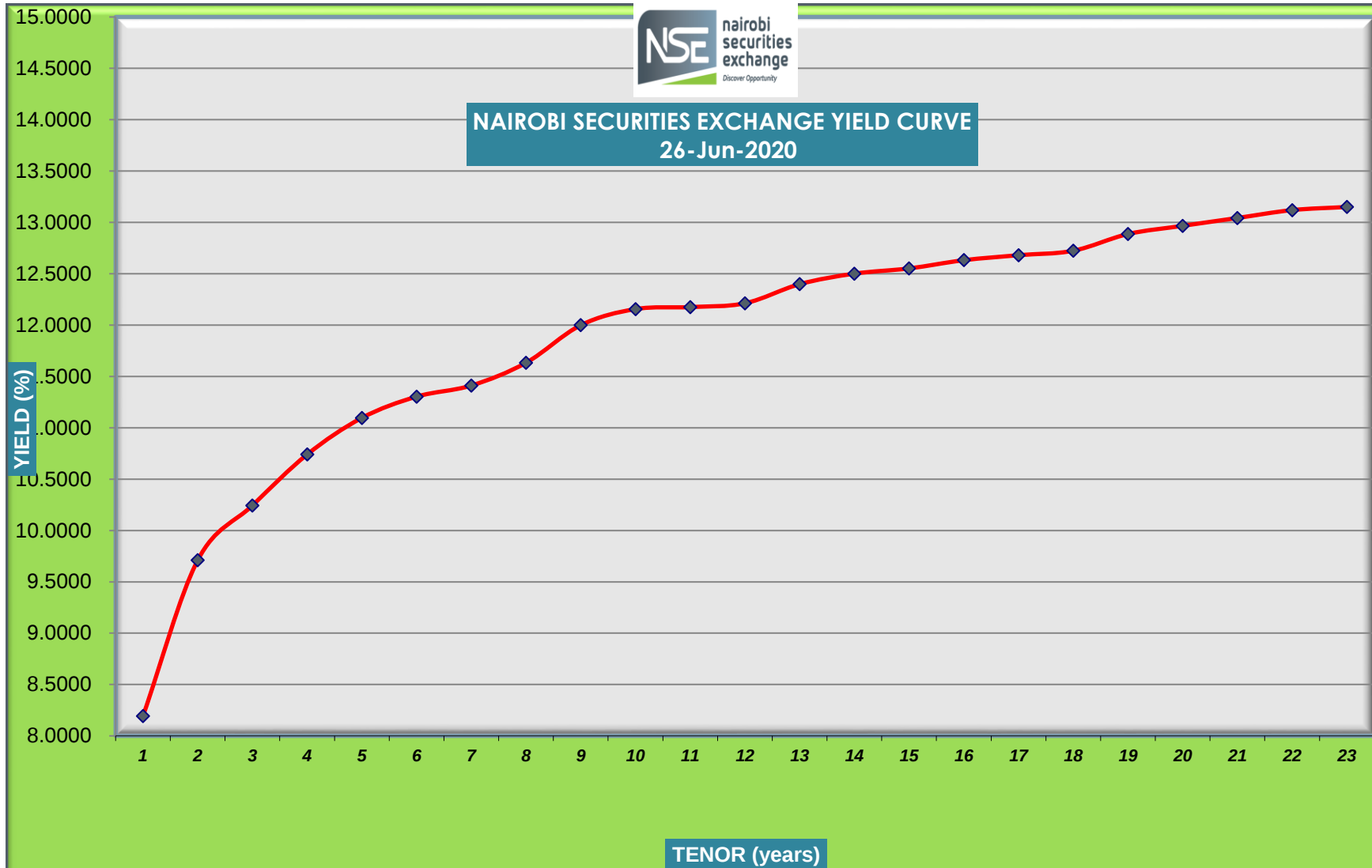


NAIROBI SECURITIES EXCHANGE YIELD CURVE 26-Jun-2020



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

26-Jun-2020

Year	YIELDS FOR THE WEEK ENDING
91 day	6.7000
182 day	7.3950
1	8.1940
2	9.7100
3	10.2433
4	10.7400
5	11.0963
6	11.3033
7	11.4115
8	11.6329
9	11.9989
10	12.1557
11	12.1795
12	12.2126
13	12.3985
14	12.5007
15	12.5517
16	12.6317
17	12.6804
18	12.7238
19	12.8865
20	12.9663
21	13.0429
22	13.1195
23	13.1500

			Indicative yields
1	364	25-Jun-21	9.0300
2	728	24-Jun-22	
3	1,092	23-Jun-23	
4	1,456	21-Jun-24	
5	1,820	20-Jun-25	
6	2,184	19-Jun-26	
7	2,548	18-Jun-27	
8	2,912	16-Jun-28	
9	3,276	15-Jun-29	
10	3,640	14-Jun-30	
11	4,004	13-Jun-31	
12	4,368	11-Jun-32	
13	4,732	10-Jun-33	
14	5,096	9-Jun-34	
15	5,460	8-Jun-35	
16	5,824	6-Jun-36	
17	6,188	5-Jun-37	
18	6,552	4-Jun-38	
19	6,916	3-Jun-39	
20	7,280	1-Jun-40	
21	7,644	31-May-41	
22	8,008	30-May-42	
23	8,372	29-May-43	
24	8,736	27-May-44	
25	9,100	26-May-45	

* based on yields traded at the NSE