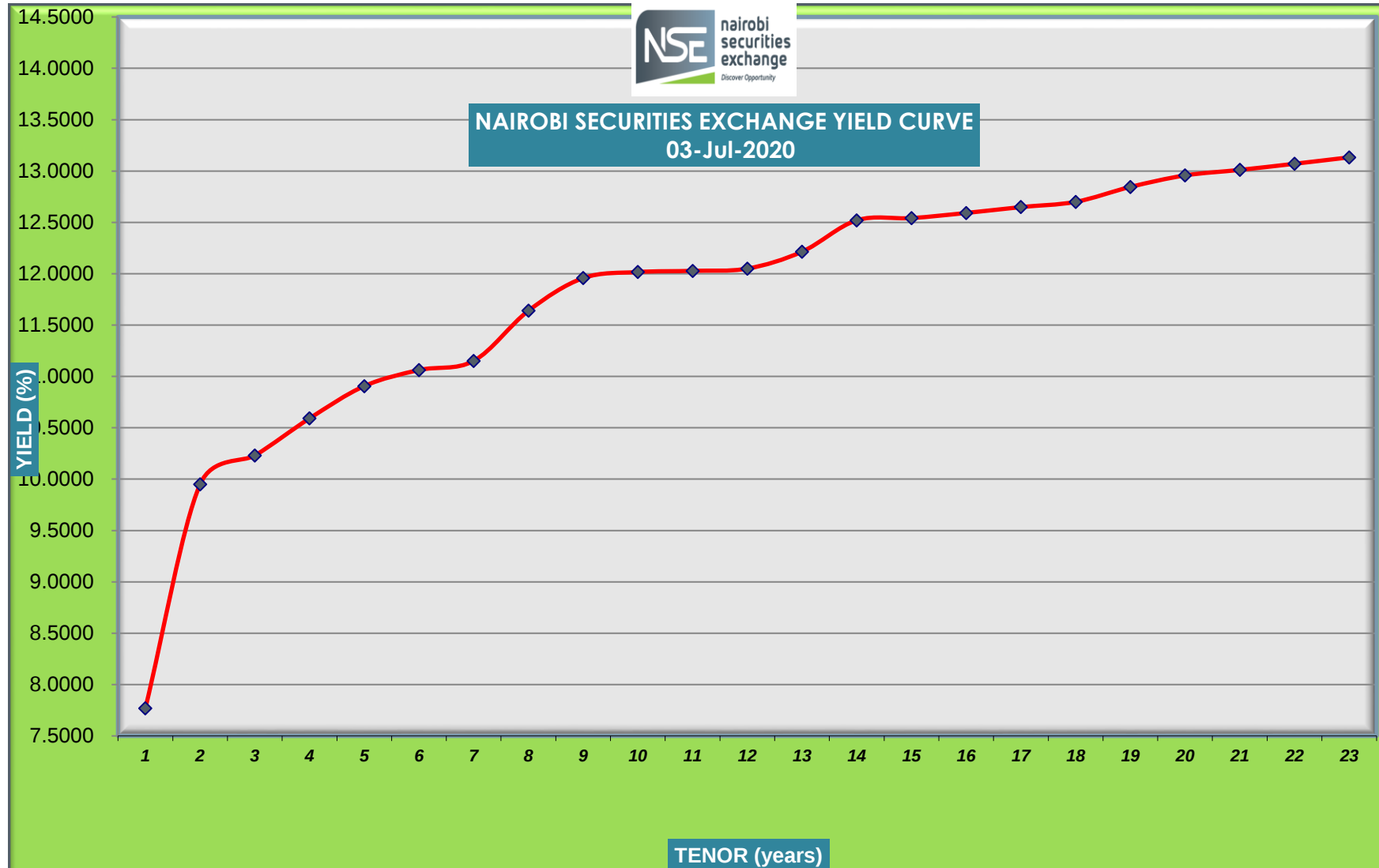


NAIROBI SECURITIES EXCHANGE YIELD CURVE 03-Jul-2020



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3-Jul-2020

Year	YIELDS FOR THE WEEK ENDING
91 day	6.5469
182 day	7.0480
1	7.7690
2	9.9500
3	10.2300
4	10.5913
5	10.9058
6	11.0625
7	11.1514
8	11.6395
9	11.9575
10	12.0166
11	12.0283
12	12.0500
13	12.2146
14	12.5205
15	12.5417
16	12.5917
17	12.6490
18	12.7000
19	12.8454
20	12.9574
21	13.0110
22	13.0707
23	13.1333

	364		Indicative yields
1	364	2-Jul-21	7.7690
2	728	1-Jul-22	
3	1,092	30-Jun-23	
4	1,456	28-Jun-24	
5	1,820	27-Jun-25	
6	2,184	26-Jun-26	
7	2,548	25-Jun-27	
8	2,912	23-Jun-28	
9	3,276	22-Jun-29	
10	3,640	21-Jun-30	
11	4,004	20-Jun-31	
12	4,368	18-Jun-32	
13	4,732	17-Jun-33	
14	5,096	16-Jun-34	
15	5,460	15-Jun-35	
16	5,824	13-Jun-36	
17	6,188	12-Jun-37	
18	6,552	11-Jun-38	
19	6,916	10-Jun-39	
20	7,280	8-Jun-40	
21	7,644	7-Jun-41	
22	8,008	6-Jun-42	
23	8,372	5-Jun-43	
24	8,736	3-Jun-44	
25	9,100	2-Jun-45	

* based on yields traded at the NSE