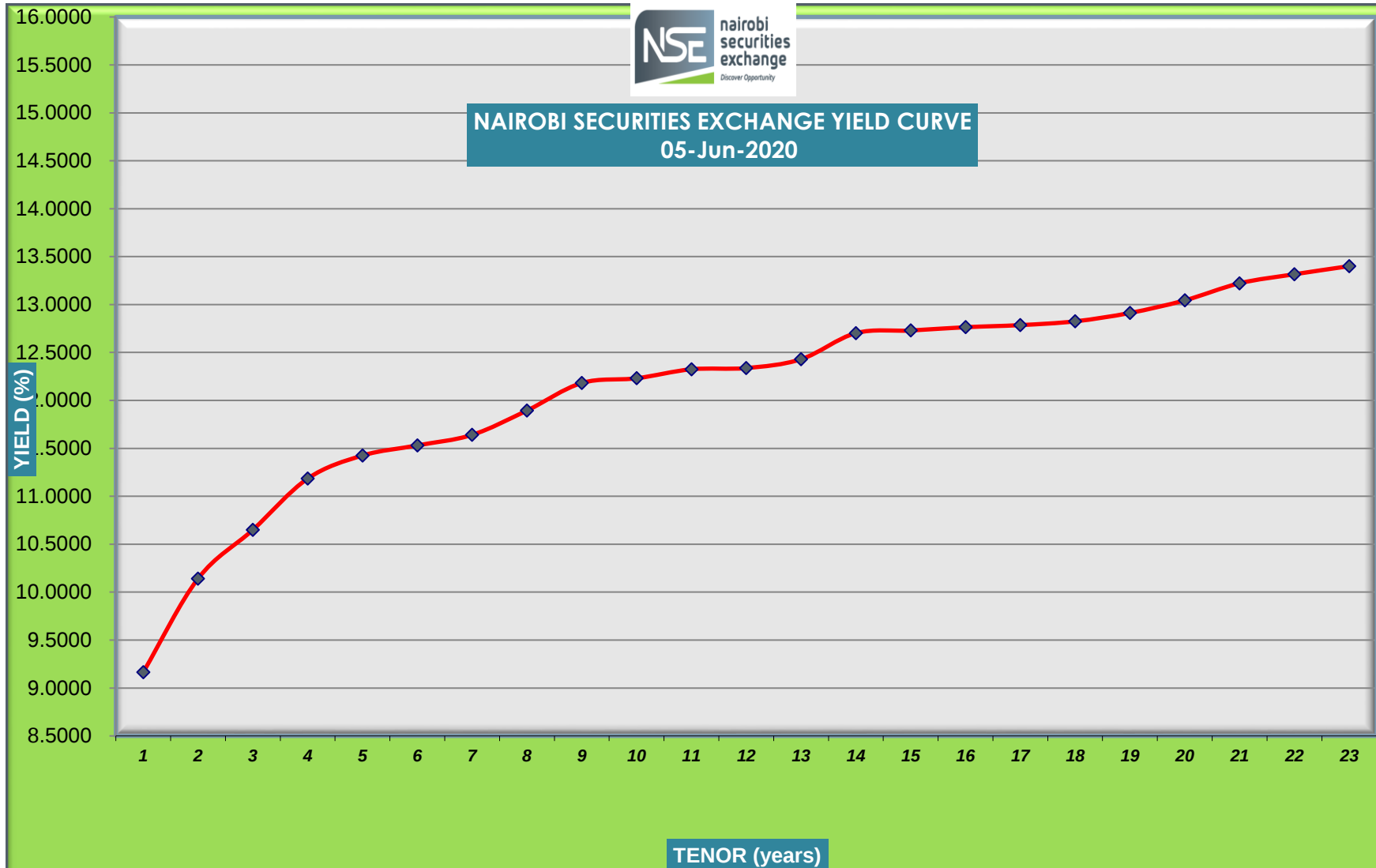


NAIROBI SECURITIES EXCHANGE YIELD CURVE 05-Jun-2020



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5-Jun-2020

Year	YIELDS FOR THE WEEK ENDING
91 day	7.3259
182 day	8.2000
1	9.1650
2	10.1408
3	10.6500
4	11.1847
5	11.4251
6	11.5306
7	11.6407
8	11.8944
9	12.1816
10	12.2309
11	12.3250
12	12.3375
13	12.4297
14	12.7018
15	12.7294
16	12.7637
17	12.7856
18	12.8250
19	12.9125
20	13.0438
21	13.2220
22	13.3161
23	13.4007

	364		Indicative yields
1	364	4-Jun-21	9.1650
2	728	3-Jun-22	
3	1,092	2-Jun-23	
4	1,456	31-May-24	
5	1,820	30-May-25	
6	2,184	29-May-26	
7	2,548	28-May-27	
8	2,912	26-May-28	
9	3,276	25-May-29	
10	3,640	24-May-30	
11	4,004	23-May-31	
12	4,368	21-May-32	
13	4,732	20-May-33	
14	5,096	19-May-34	
15	5,460	18-May-35	
16	5,824	16-May-36	
17	6,188	15-May-37	
18	6,552	14-May-38	
19	6,916	13-May-39	
20	7,280	11-May-40	
21	7,644	10-May-41	
22	8,008	9-May-42	
23	8,372	8-May-43	
24	8,736	6-May-44	
25	9,100	5-May-45	

* based on yields traded at the NSE