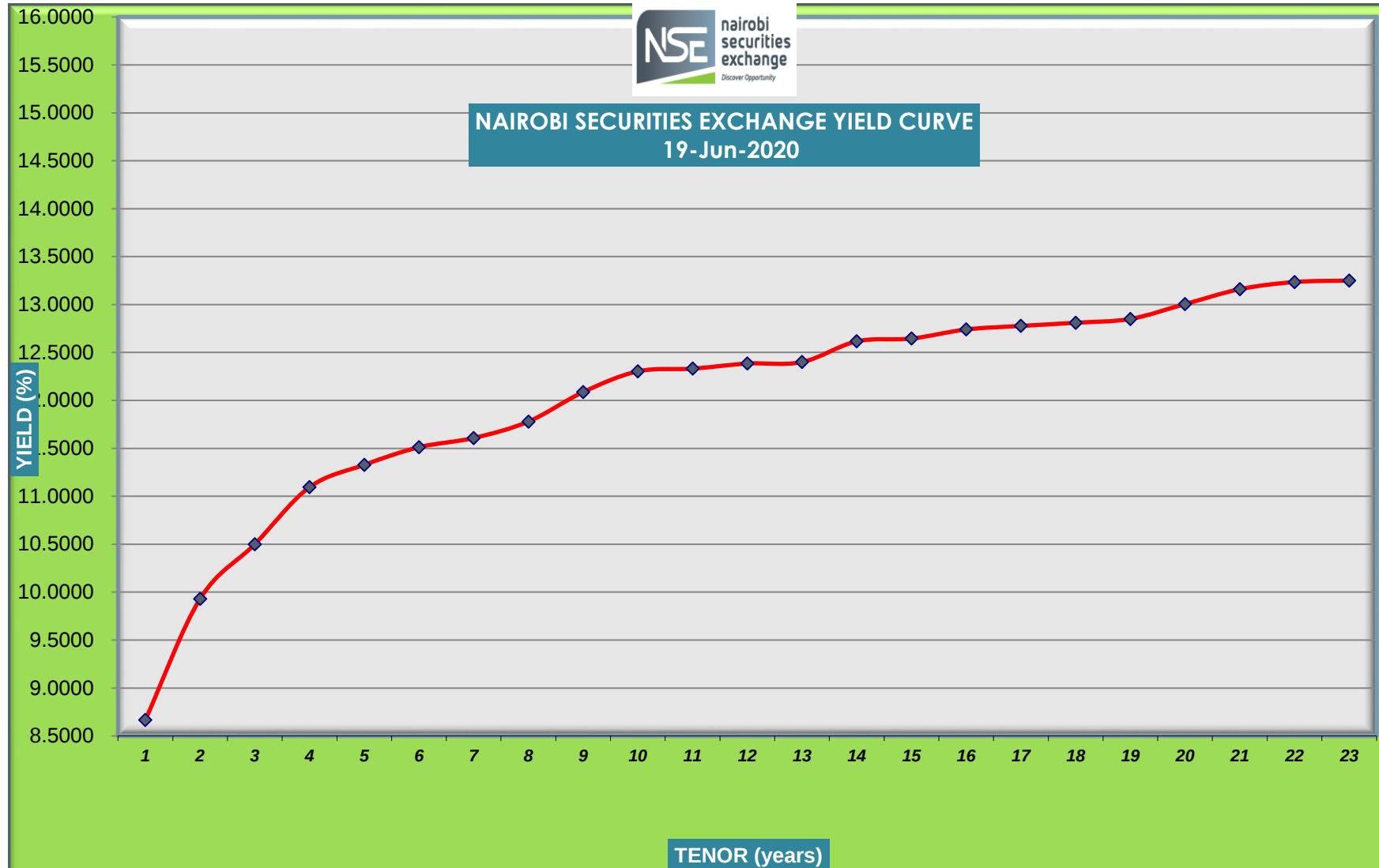


NAIROBI SECURITIES EXCHANGE YIELD CURVE 19-Jun-2020



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Year	YIELDS FOR THE WEEK ENDING
91 day	7.8899
182 day	7.7390
1	8.6670
2	9.9300
3	10.5000
4	11.0947
5	11.3276
6	11.5117
7	11.6080
8	11.7793
9	12.0870
10	12.3031
11	12.3314
12	12.3845
13	12.4000
14	12.6161
15	12.6454
16	12.7400
17	12.7770
18	12.8100
19	12.8500
20	13.0050
21	13.1600
22	13.2350
23	13.2500

19-Jun-2020

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

* based on yields traded at the NSE