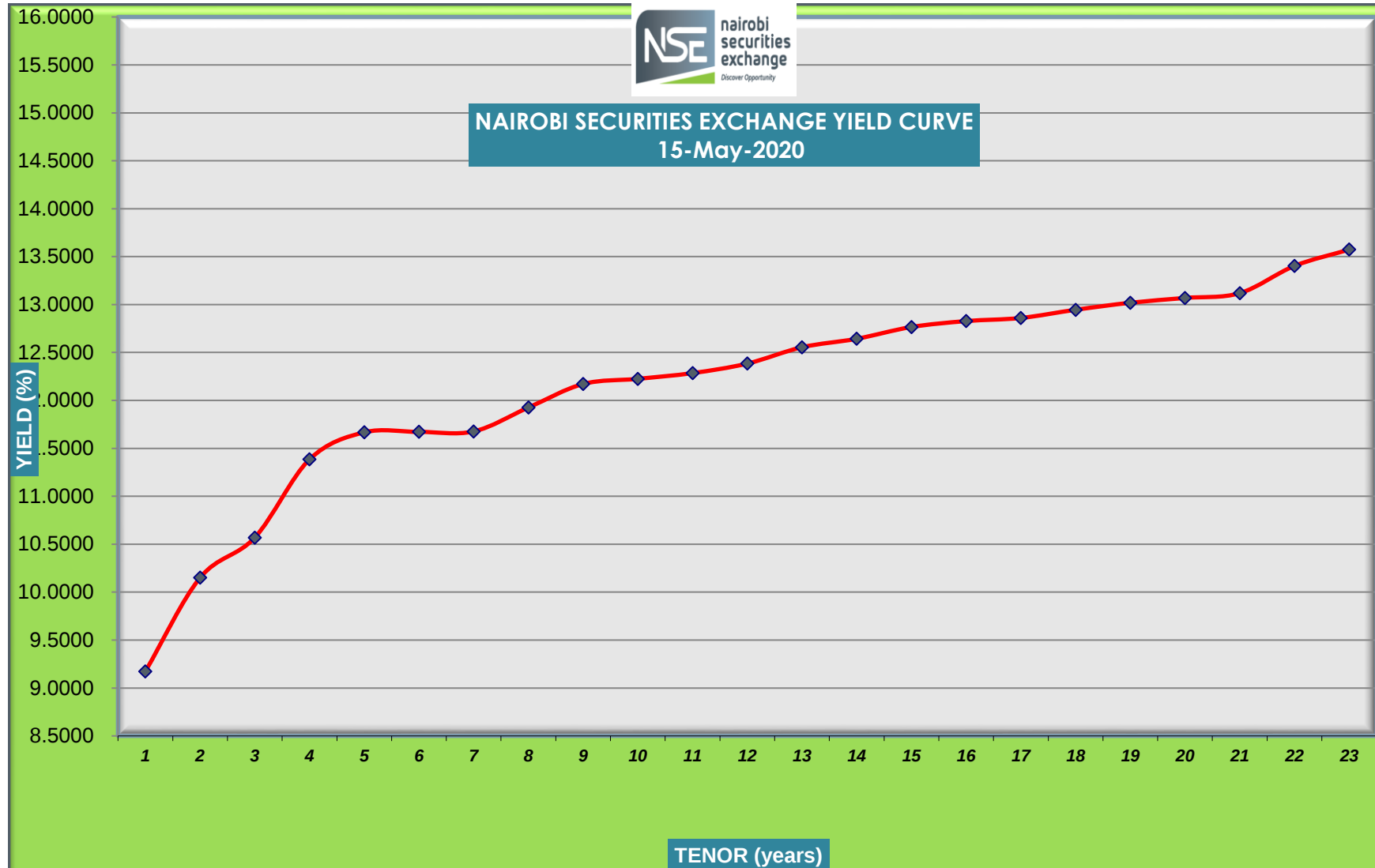




NAIROBI SECURITIES EXCHANGE YIELD CURVE 15-May-2020



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15-May-2020

Year	YIELDS FOR THE WEEK ENDING
91 day	7.2669
182 day	8.1920
1	9.1730
2	10.1500
3	10.5693
4	11.3849
5	11.6670
6	11.6718
7	11.6765
8	11.9259
9	12.1711
10	12.2250
11	12.2850
12	12.3842
13	12.5547
14	12.6428
15	12.7658
16	12.8275
17	12.8602
18	12.9455
19	13.0188
20	13.0689
21	13.1190
22	13.4029
23	13.5733

	364		Indicative yields
1	364	14-May-21	9.1730
2	728	13-May-22	
3	1,092	12-May-23	
4	1,456	10-May-24	
5	1,820	9-May-25	
6	2,184	8-May-26	
7	2,548	7-May-27	
8	2,912	5-May-28	
9	3,276	4-May-29	
10	3,640	3-May-30	
11	4,004	2-May-31	
12	4,368	30-Apr-32	
13	4,732	29-Apr-33	
14	5,096	28-Apr-34	
15	5,460	27-Apr-35	
16	5,824	25-Apr-36	
17	6,188	24-Apr-37	
18	6,552	23-Apr-38	
19	6,916	22-Apr-39	
20	7,280	20-Apr-40	
21	7,644	19-Apr-41	
22	8,008	18-Apr-42	
23	8,372	17-Apr-43	
24	8,736	15-Apr-44	
25	9,100	14-Apr-45	

* based on yields traded at the NSE