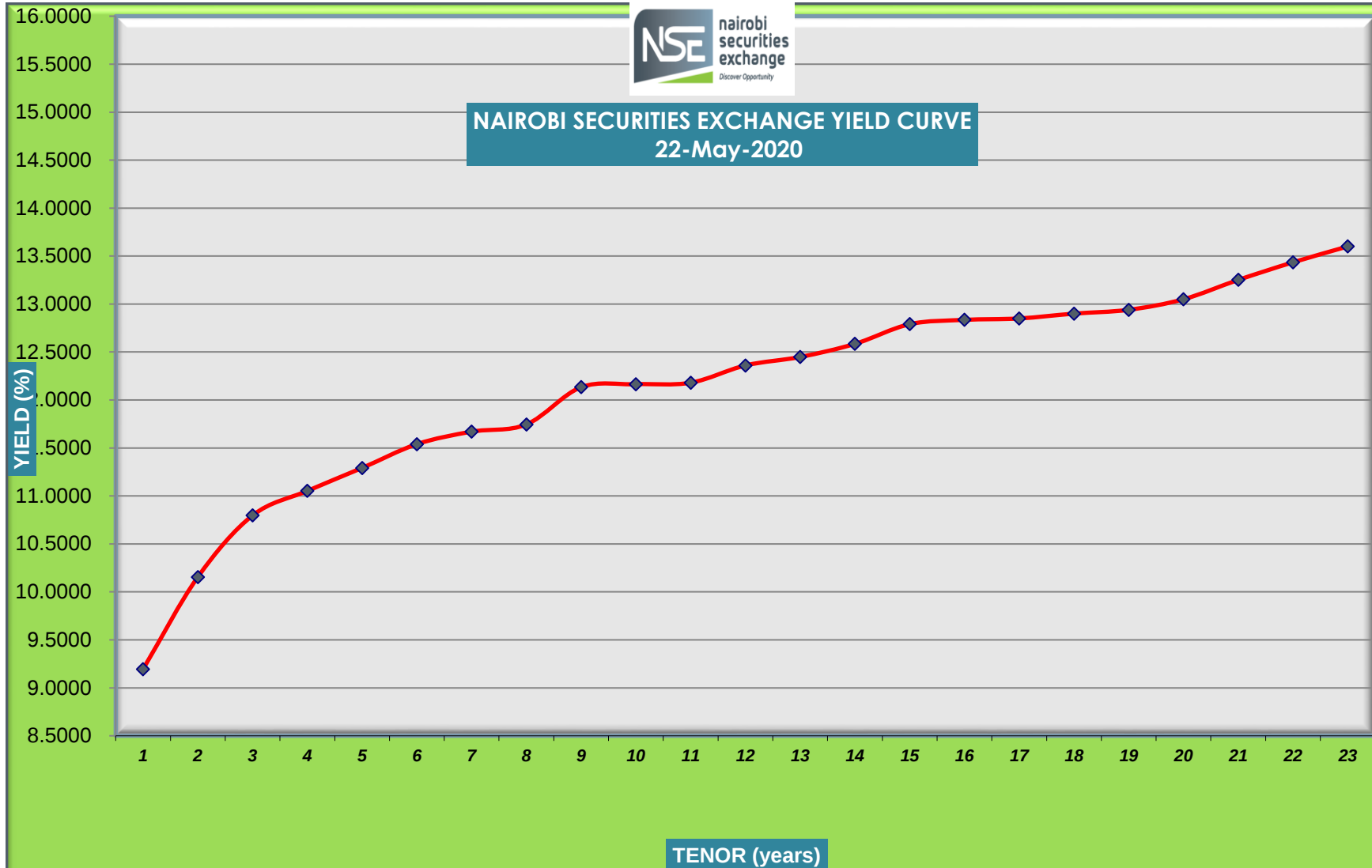




NAIROBI SECURITIES EXCHANGE YIELD CURVE 22-May-2020



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22-May-2020

Year	YIELDS FOR THE WEEK ENDING
91 day	7.3190
182 day	8.2270
1	9.1950
2	10.1550
3	10.7967
4	11.0527
5	11.2917
6	11.5396
7	11.6700
8	11.7450
9	12.1335
10	12.1643
11	12.1800
12	12.3600
13	12.4484
14	12.5850
15	12.7900
16	12.8350
17	12.8499
18	12.9000
19	12.9400
20	13.0500
21	13.2516
22	13.4350
23	13.6000

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

* based on yields traded at the NSE