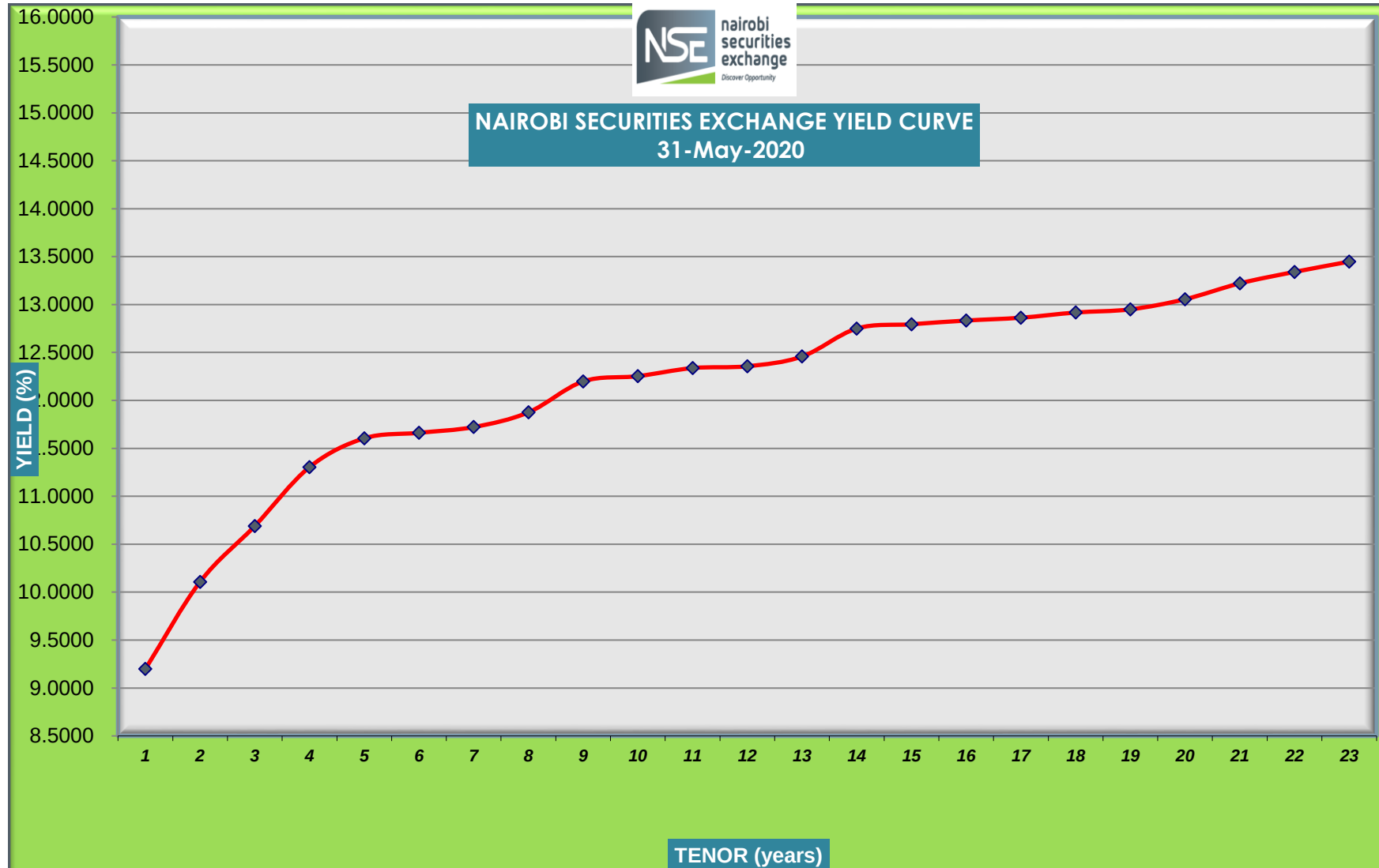


NAIROBI SECURITIES EXCHANGE YIELD CURVE 31-May-2020



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31-May-2020

Year	YIELDS FOR THE WEEK ENDING
91 day	7.3339
182 day	8.2480
1	9.1980
2	10.1074
3	10.6900
4	11.3044
5	11.6045
6	11.6620
7	11.7220
8	11.8754
9	12.1981
10	12.2531
11	12.3375
12	12.3563
13	12.4577
14	12.7500
15	12.7944
16	12.8333
17	12.8627
18	12.9168
19	12.9500
20	13.0558
21	13.2211
22	13.3405
23	13.4478

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

* based on yields traded at the NSE