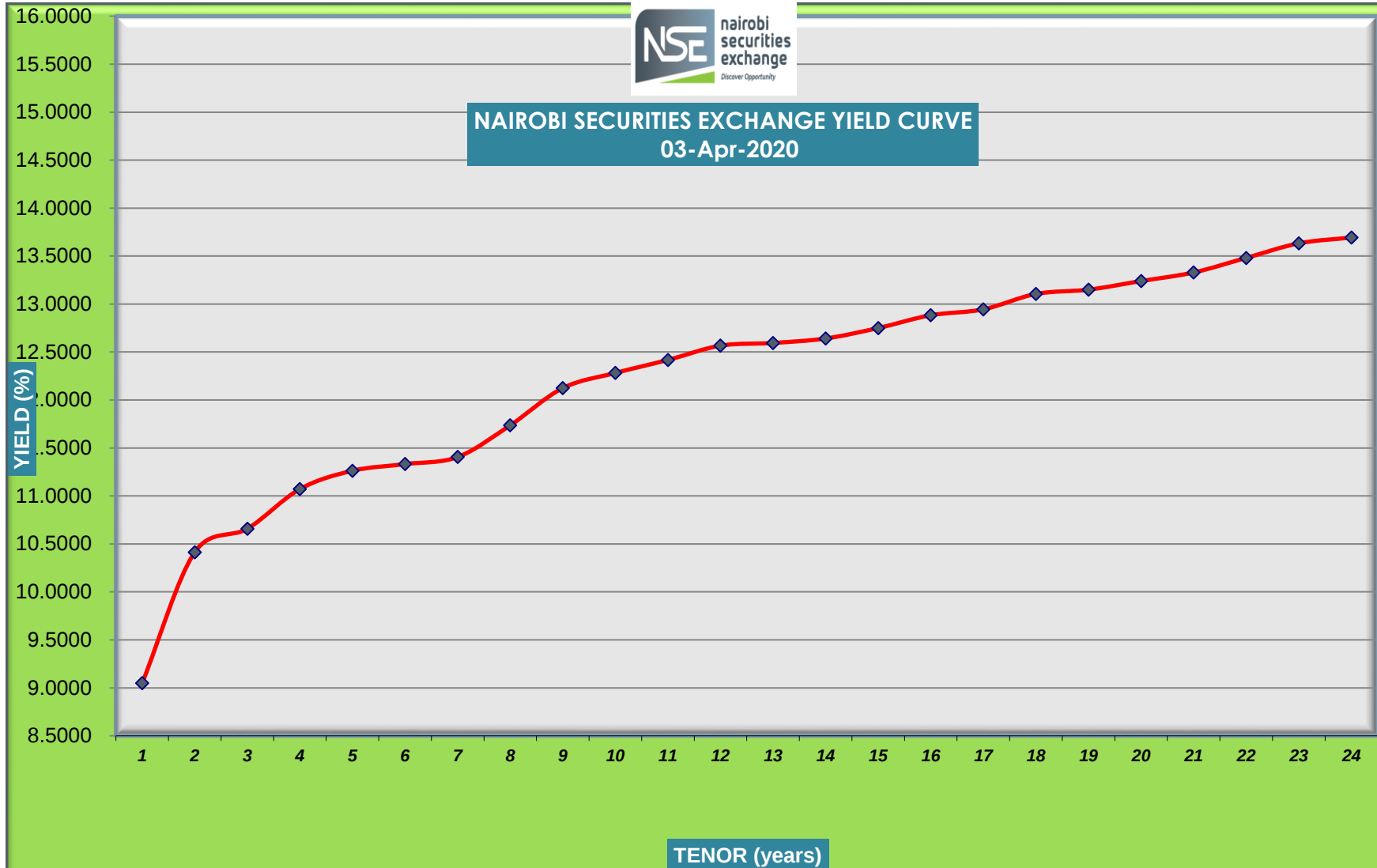


NAIROBI SECURITIES EXCHANGE YIELD CURVE 03-Apr-2020



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3-Apr-2020

Year	YIELDS FOR THE WEEK ENDING
91 day	7.2200
182 day	8.1450
1	9.0490
2	10.4130
3	10.6574
4	11.0718
5	11.2625
6	11.3318
7	11.4056
8	11.7362
9	12.1240
10	12.2815
11	12.4173
12	12.5663
13	12.5944
14	12.6410
15	12.7500
16	12.8833
17	12.9448
18	13.1052
19	13.1500
20	13.2396
21	13.3292
22	13.4809
23	13.6329
24	13.6935

			Indicative yields
1	364	2-Apr-21	9.0490
2	728	1-Apr-22	
3	1,092	31-Mar-23	
4	1,456	29-Mar-24	
5	1,820	28-Mar-25	
6	2,184	27-Mar-26	
7	2,548	26-Mar-27	
8	2,912	24-Mar-28	
9	3,276	23-Mar-29	
10	3,640	22-Mar-30	
11	4,004	21-Mar-31	
12	4,368	19-Mar-32	
13	4,732	18-Mar-33	
14	5,096	17-Mar-34	
15	5,460	16-Mar-35	
16	5,824	14-Mar-36	
17	6,188	13-Mar-37	
18	6,552	12-Mar-38	
19	6,916	11-Mar-39	
20	7,280	9-Mar-40	
21	7,644	8-Mar-41	
22	8,008	7-Mar-42	
23	8,372	6-Mar-43	
24	8,736	4-Mar-44	
25	9,100	3-Mar-45	
26	9,464	2-Mar-46	

* based on yields traded at the NSE