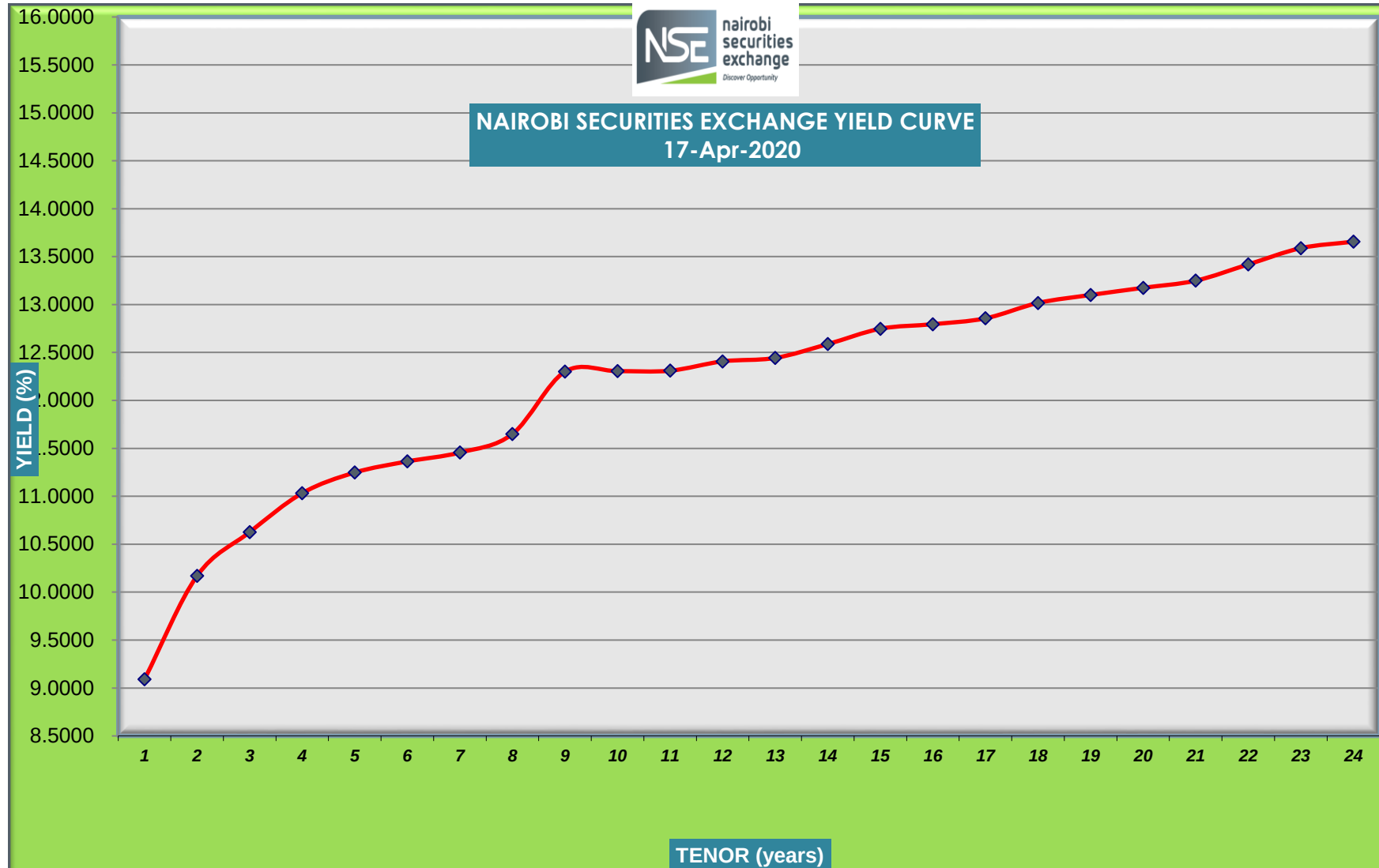


NAIROBI SECURITIES EXCHANGE YIELD CURVE 17-Apr-2020



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17-Apr-2020

Year	YIELDS FOR
91 day	THE WEEK ENDING
	7.2010
182 day	8.0890
1	9.0910
2	10.1695
3	10.6255
4	11.0324
5	11.2476
6	11.3635
7	11.4563
8	11.6497
9	12.3000
10	12.3053
11	12.3100
12	12.4075
13	12.4431
14	12.5875
15	12.7475
16	12.7950
17	12.8564
18	13.0165
19	13.1000
20	13.1747
21	13.2494
22	13.4187
23	13.5884
24	13.6561

			Indicative yields
1	364	16-Apr-21	9.0910
2	728	15-Apr-22	
3	1,092	14-Apr-23	
4	1,456	12-Apr-24	
5	1,820	11-Apr-25	
6	2,184	10-Apr-26	
7	2,548	9-Apr-27	
8	2,912	7-Apr-28	
9	3,276	6-Apr-29	
10	3,640	5-Apr-30	
11	4,004	4-Apr-31	
12	4,368	2-Apr-32	
13	4,732	1-Apr-33	
14	5,096	31-Mar-34	
15	5,460	30-Mar-35	
16	5,824	28-Mar-36	
17	6,188	27-Mar-37	
18	6,552	26-Mar-38	
19	6,916	25-Mar-39	
20	7,280	23-Mar-40	
21	7,644	22-Mar-41	
22	8,008	21-Mar-42	
23	8,372	20-Mar-43	
24	8,736	18-Mar-44	
25	9,100	17-Mar-45	
26	9,464	16-Mar-46	

* based on yields traded at the NSE