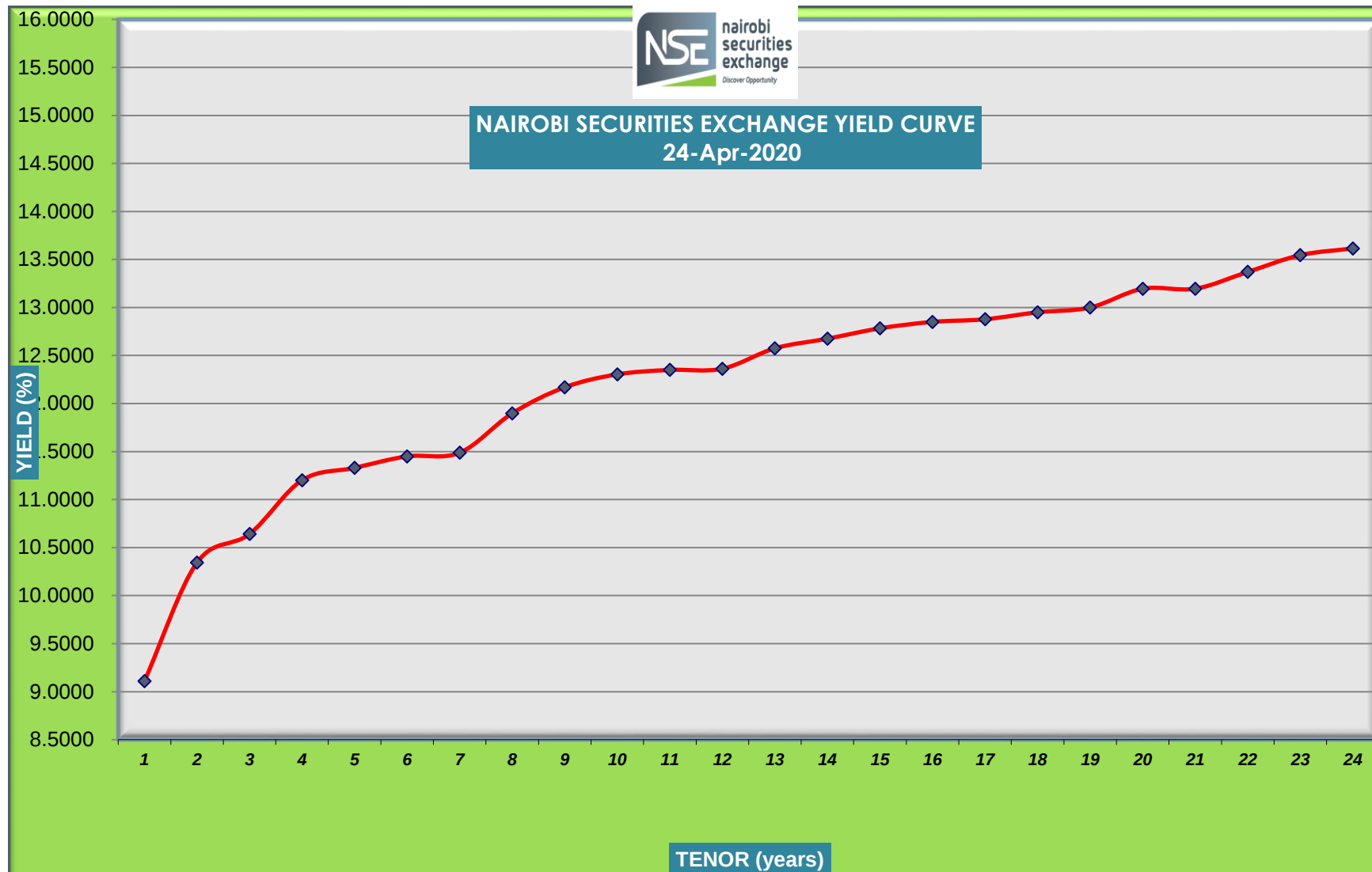


NAIROBI SECURITIES EXCHANGE YIELD CURVE 24-Apr-2020



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24-Apr-2020

Year	YIELDS FOR THE WEEK ENDING
91 day	7.2010
182 day	8.0890
1	9.1100
2	10.3433
3	10.6413
4	11.2019
5	11.3303
6	11.4500
7	11.4875
8	11.8983
9	12.1692
10	12.3038
11	12.3500
12	12.3625
13	12.5750
14	12.6750
15	12.7833
16	12.8500
17	12.8777
18	12.9500
19	13.0000
20	13.1959
21	13.1958
22	13.3703
23	13.5452
24	13.6150

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

* based on yields traded at the NSE