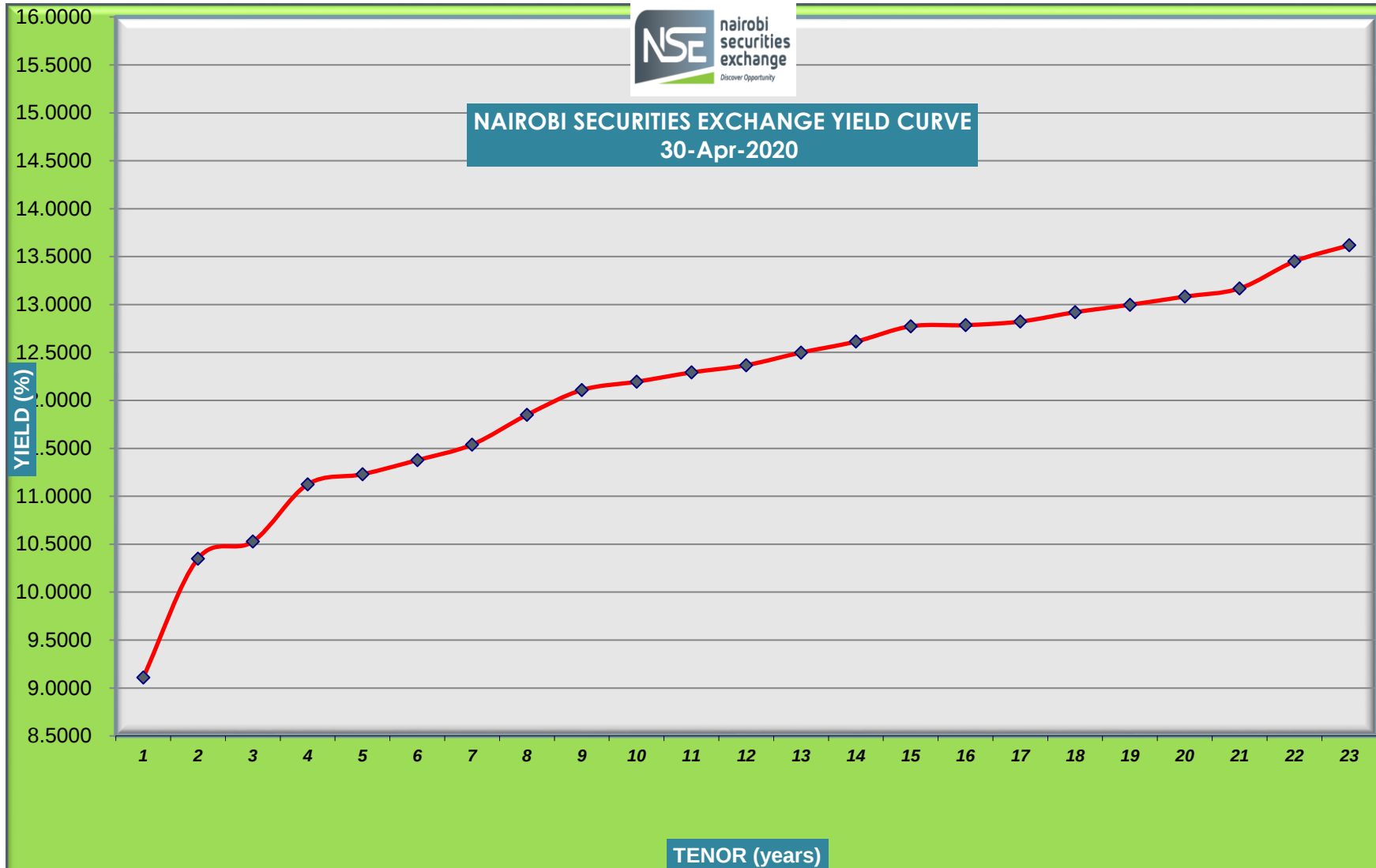


NAIROBI SECURITIES EXCHANGE YIELD CURVE 30-Apr-2020



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30-Apr-2020

Year	YIELDS FOR THE WEEK ENDING
91 day	7.2120
182 day	8.1210
1	9.1100
2	10.3500
3	10.5278
4	11.1244
5	11.2296
6	11.3770
7	11.5392
8	11.8494
9	12.1082
10	12.1949
11	12.2916
12	12.3675
13	12.4995
14	12.6138
15	12.7733
16	12.7850
17	12.8224
18	12.9200
19	12.9975
20	13.0829
21	13.1683
22	13.4498
23	13.6188

	364		Indicative yields
1	364	29-Apr-21	9.1100
2	728	28-Apr-22	
3	1,092	27-Apr-23	
4	1,456	25-Apr-24	
5	1,820	24-Apr-25	
6	2,184	23-Apr-26	
7	2,548	22-Apr-27	
8	2,912	20-Apr-28	
9	3,276	19-Apr-29	
10	3,640	18-Apr-30	
11	4,004	17-Apr-31	
12	4,368	15-Apr-32	
13	4,732	14-Apr-33	
14	5,096	13-Apr-34	
15	5,460	12-Apr-35	
16	5,824	10-Apr-36	
17	6,188	9-Apr-37	
18	6,552	8-Apr-38	
19	6,916	7-Apr-39	
20	7,280	5-Apr-40	
21	7,644	4-Apr-41	
22	8,008	3-Apr-42	
23	8,372	2-Apr-43	
24	8,736	31-Mar-44	
25	9,100	30-Mar-45	

* based on yields traded at the NSE