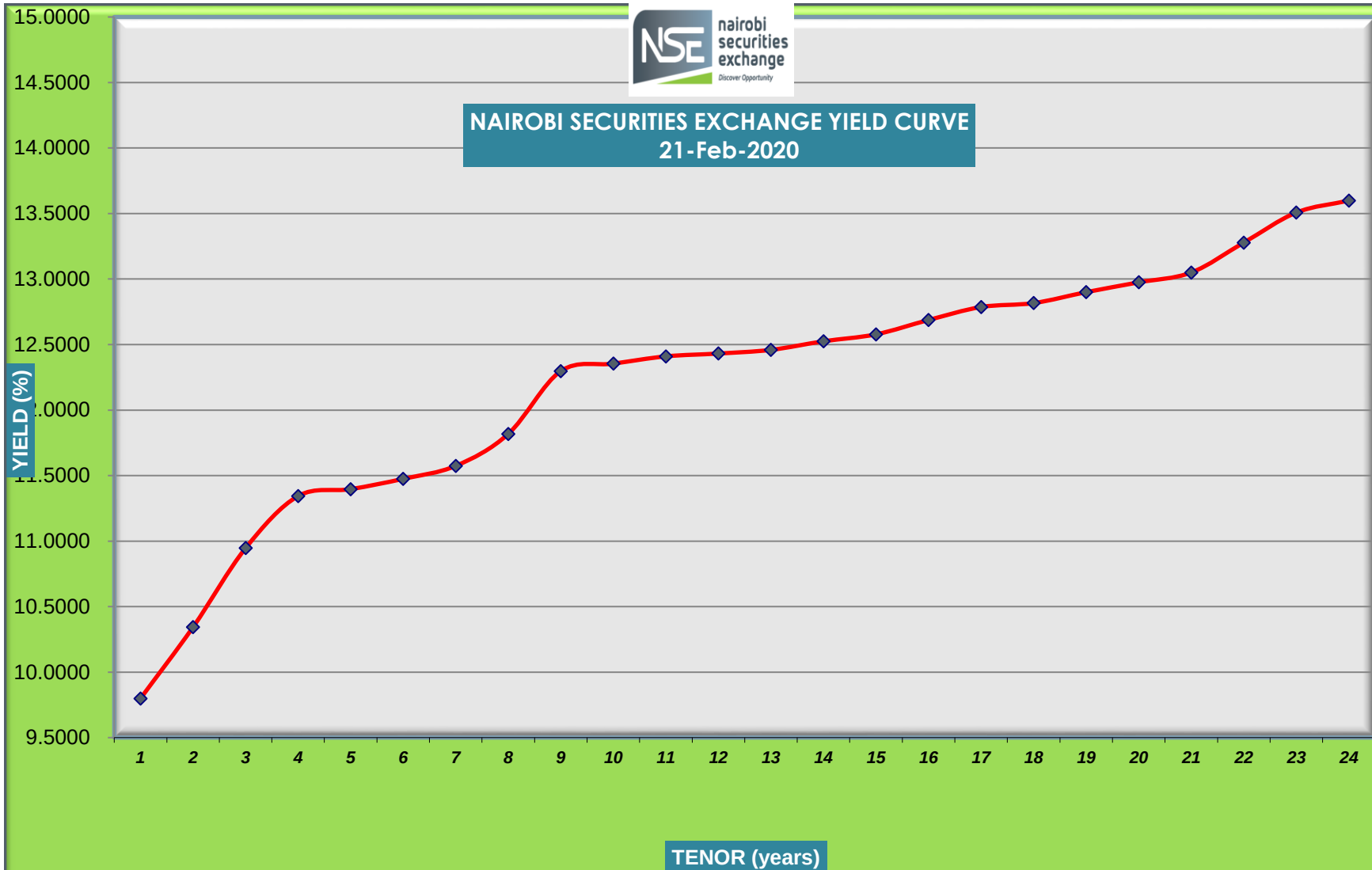


NAIROBI SECURITIES EXCHANGE YIELD CURVE 21-Feb-2020



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21-Feb-2020

Year	YIELDS FOR THE WEEK ENDING
91 day	7.3190
182 day	8.2580
1	9.7990
2	10.3435
3	10.9462
4	11.3438
5	11.3965
6	11.4750
7	11.5741
8	11.8180
9	12.2975
10	12.3542
11	12.4099
12	12.4315
13	12.4595
14	12.5250
15	12.5782
16	12.6875
17	12.7866
18	12.8167
19	12.9000
20	12.9750
21	13.0500
22	13.2784
23	13.5975
24	13.5990

			Indicative yields
1	364	19-Feb-21	9.7990
2	728	18-Feb-22	
3	1,092	17-Feb-23	
4	1,456	16-Feb-24	
5	1,820	14-Feb-25	
6	2,184	13-Feb-26	
7	2,548	12-Feb-27	
8	2,912	11-Feb-28	
9	3,276	9-Feb-29	
10	3,640	8-Feb-30	
11	4,004	7-Feb-31	
12	4,368	6-Feb-32	
13	4,732	4-Feb-33	
14	5,096	3-Feb-34	
15	5,460	2-Feb-35	
16	5,824	1-Feb-36	
17	6,188	30-Jan-37	
18	6,552	29-Jan-38	
19	6,916	28-Jan-39	
20	7,280	27-Jan-40	
21	7,644	25-Jan-41	
22	8,008	24-Jan-42	
23	8,372	23-Jan-43	
24	8,736	22-Jan-44	
25	9,100	20-Jan-45	
26	9,464	19-Jan-46	

* based on yields traded at the NSE