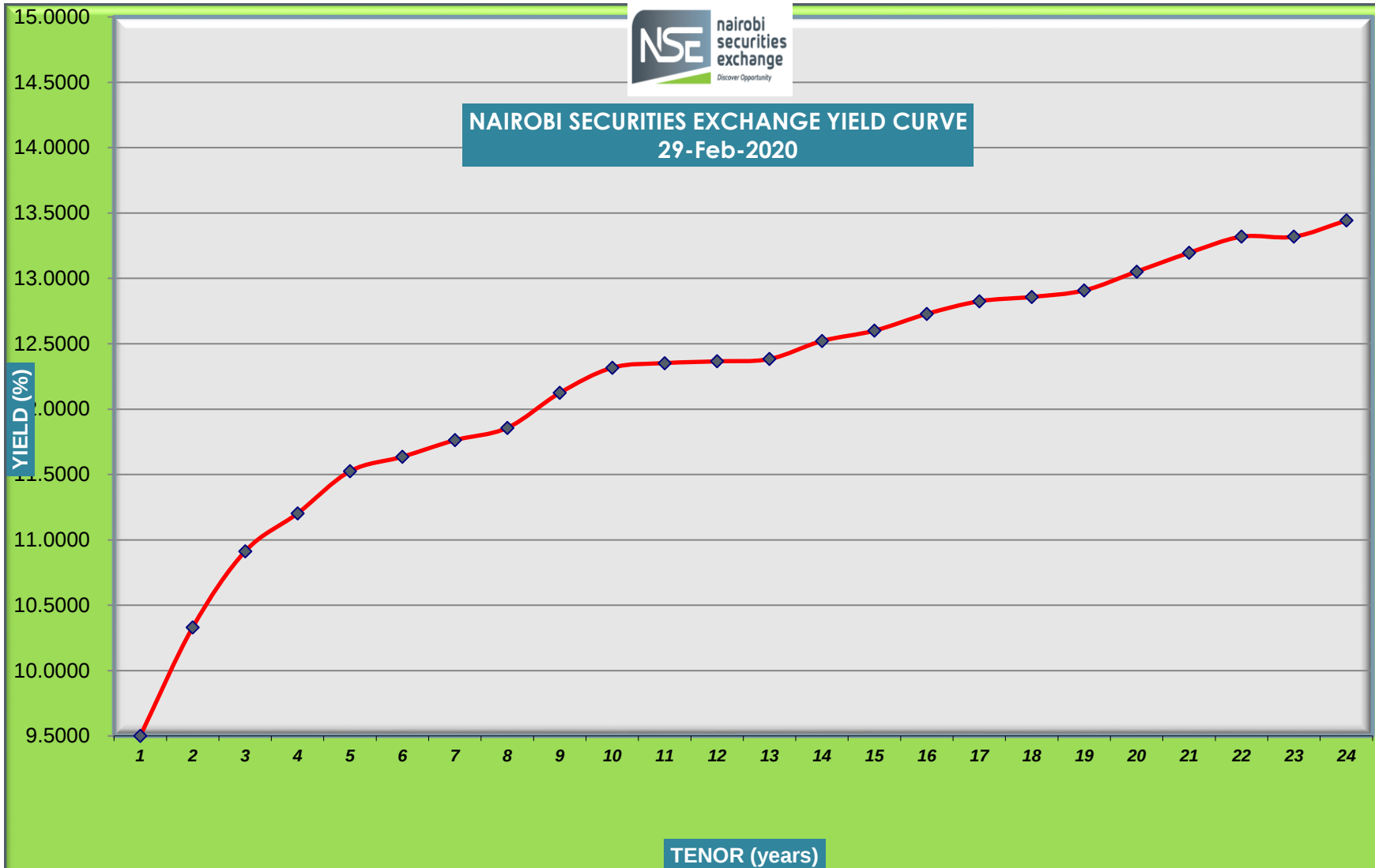


NAIROBI SECURITIES EXCHANGE YIELD CURVE 29-Feb-2020



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29-Feb-2020

Year	YIELDS FOR THE WEEK ENDING
91 day	7.3150
182 day	8.2350
1	9.5000
2	10.3397
3	10.9119
4	11.2027
5	11.5250
6	11.6356
7	11.7625
8	11.8568
9	12.1242
10	12.3167
11	12.3520
12	12.3658
13	12.3835
14	12.5214
15	12.6000
16	12.7287
17	12.8252
18	12.8583
19	12.9083
20	13.0521
21	13.1958
22	13.3192
23	13.3192
24	13.4429

			Indicative yields
1	364	27-Feb-21	9.5000
2	728	26-Feb-22	
3	1,092	25-Feb-23	
4	1,456	24-Feb-24	
5	1,820	22-Feb-25	
6	2,184	21-Feb-26	11.7625
7	2,548	20-Feb-27	
8	2,912	19-Feb-28	
9	3,276	17-Feb-29	
10	3,640	16-Feb-30	
11	4,004	15-Feb-31	
12	4,368	14-Feb-32	
13	4,732	12-Feb-33	
14	5,096	11-Feb-34	
15	5,460	10-Feb-35	
16	5,824	9-Feb-36	
17	6,188	7-Feb-37	
18	6,552	6-Feb-38	
19	6,916	5-Feb-39	
20	7,280	4-Feb-40	
21	7,644	2-Feb-41	
22	8,008	1-Feb-42	
23	8,372	31-Jan-43	
24	8,736	30-Jan-44	
25	9,100	28-Jan-45	
26	9,464	27-Jan-46	

* based on yields traded at the NSE