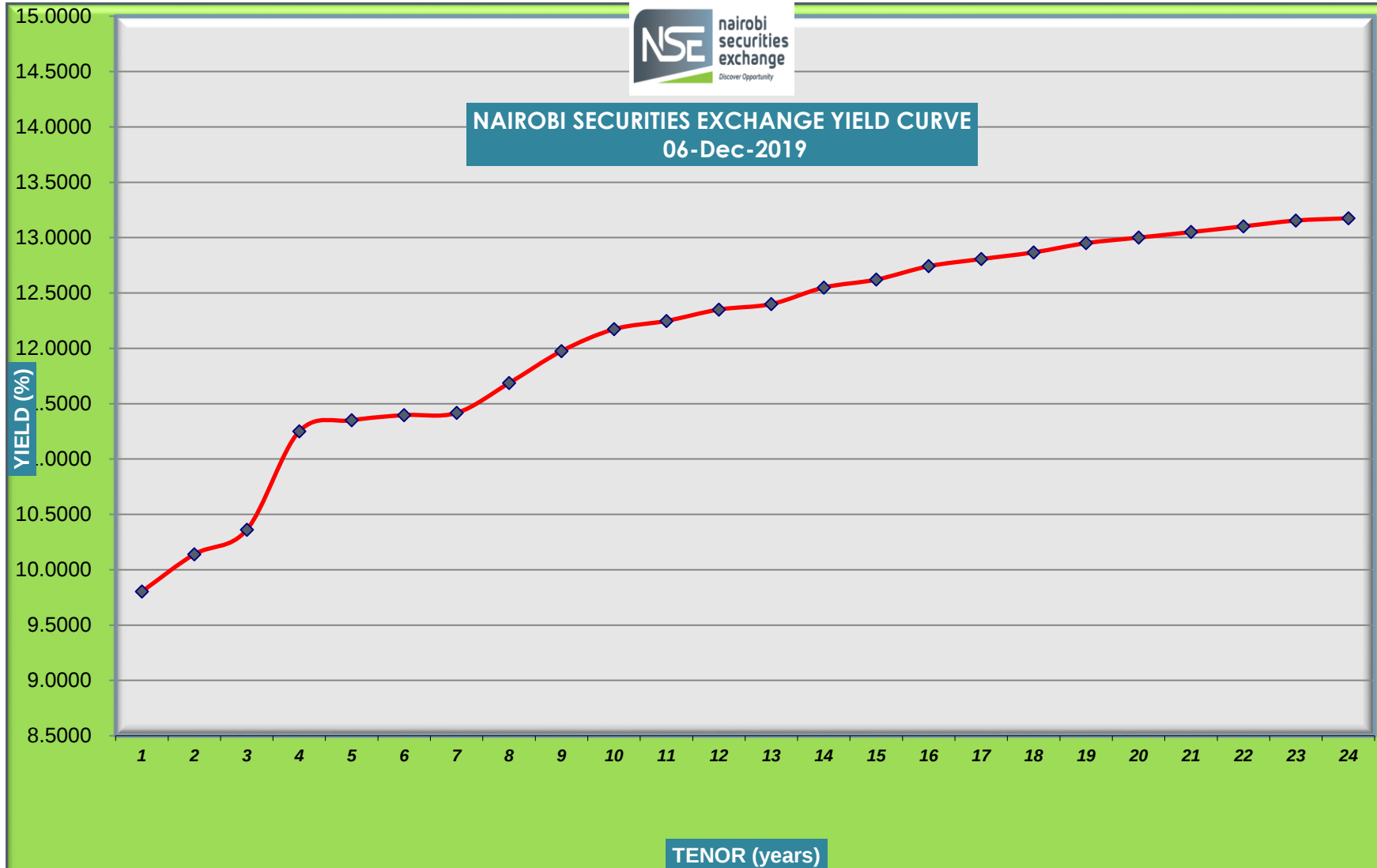


NAIROBI SECURITIES EXCHANGE YIELD CURVE 06-Dec-2019



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6-Dec-2019

Year	YIELDS FOR THE WEEK ENDING
91 day	7.1520
182 day	8.2010
1	9.8030
2	10.1490
3	10.3614
4	11.2500
5	11.3500
6	11.3968
7	11.4167
8	11.6859
9	11.9750
10	12.1725
11	12.2475
12	12.3502
13	12.4000
14	12.5492
15	12.6205
16	12.7416
17	12.8963
18	12.8667
19	12.9500
20	13.0000
21	13.0500
22	13.1020
23	13.1542
24	13.1750

			Indicative yields
1	364	4-Dec-20	9.8030
2	728	3-Dec-21	
3	1,092	2-Dec-22	
4	1,456	1-Dec-23	
5	1,820	29-Nov-24	
6	2,184	28-Nov-25	
7	2,548	27-Nov-26	
8	2,912	26-Nov-27	
9	3,276	24-Nov-28	
10	3,640	23-Nov-29	
11	4,004	22-Nov-30	
12	4,368	21-Nov-31	
13	4,732	19-Nov-32	
14	5,096	18-Nov-33	
15	5,460	17-Nov-34	
16	5,824	16-Nov-35	
17	6,188	14-Nov-36	
18	6,552	13-Nov-37	
19	6,916	12-Nov-38	
20	7,280	11-Nov-39	
21	7,644	9-Nov-40	
22	8,008	8-Nov-41	
23	8,372	7-Nov-42	
24	8,736	6-Nov-43	
25	9,100	4-Nov-44	
26	9,464	3-Nov-45	

* based on yields traded at the NSE