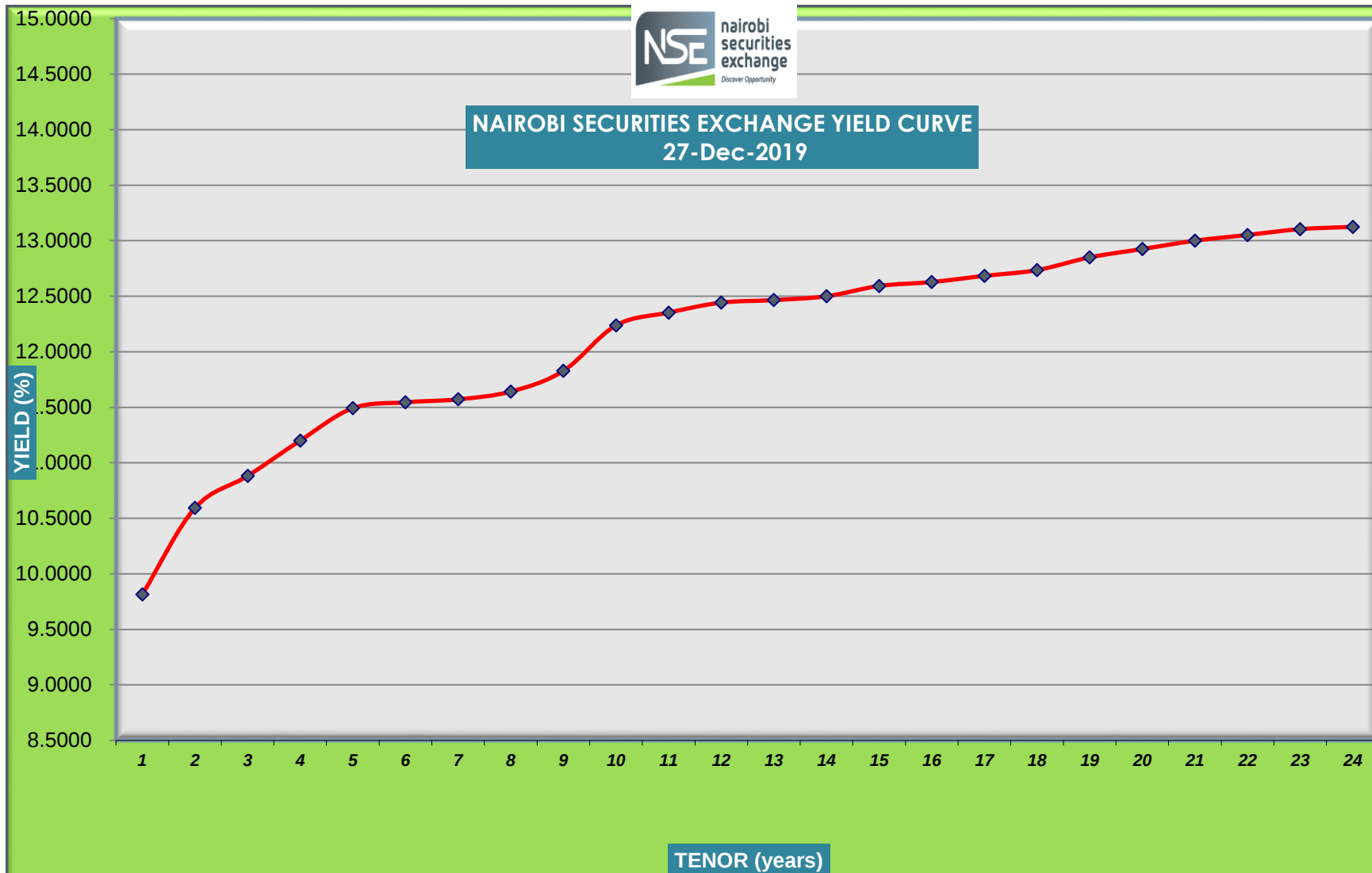


NAIROBI SECURITIES EXCHANGE YIELD CURVE 27-Dec-2019



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27-Dec-2019

Year	YIELDS FOR THE WEEK ENDING
91 day	7.2000
182 day	8.1500
1	9.8150
2	10.5833
3	10.8812
4	11.2000
5	11.4920
6	11.5445
7	11.5716
8	11.6413
9	11.8277
10	12.2375
11	12.3526
12	12.4423
13	12.4651
14	12.5000
15	12.5823
16	12.6280
17	12.6834
18	12.7351
19	12.8500
20	12.9250
21	13.0000
22	13.0520
23	13.1042
24	13.1250

			Indicative yields
1	364	25-Dec-20	9.7890
2	728	24-Dec-21	
3	1,092	23-Dec-22	
4	1,456	22-Dec-23	
5	1,820	20-Dec-24	
6	2,184	19-Dec-25	
7	2,548	18-Dec-26	
8	2,912	17-Dec-27	
9	3,276	15-Dec-28	
10	3,640	14-Dec-29	
11	4,004	13-Dec-30	
12	4,368	12-Dec-31	
13	4,732	10-Dec-32	
14	5,096	9-Dec-33	
15	5,460	8-Dec-34	
16	5,824	7-Dec-35	
17	6,188	5-Dec-36	
18	6,552	4-Dec-37	
19	6,916	3-Dec-38	
20	7,280	2-Dec-39	
21	7,644	30-Nov-40	
22	8,008	29-Nov-41	
23	8,372	28-Nov-42	
24	8,736	27-Nov-43	
25	9,100	25-Nov-44	
26	9,464	24-Nov-45	

* based on yields traded at the NSE