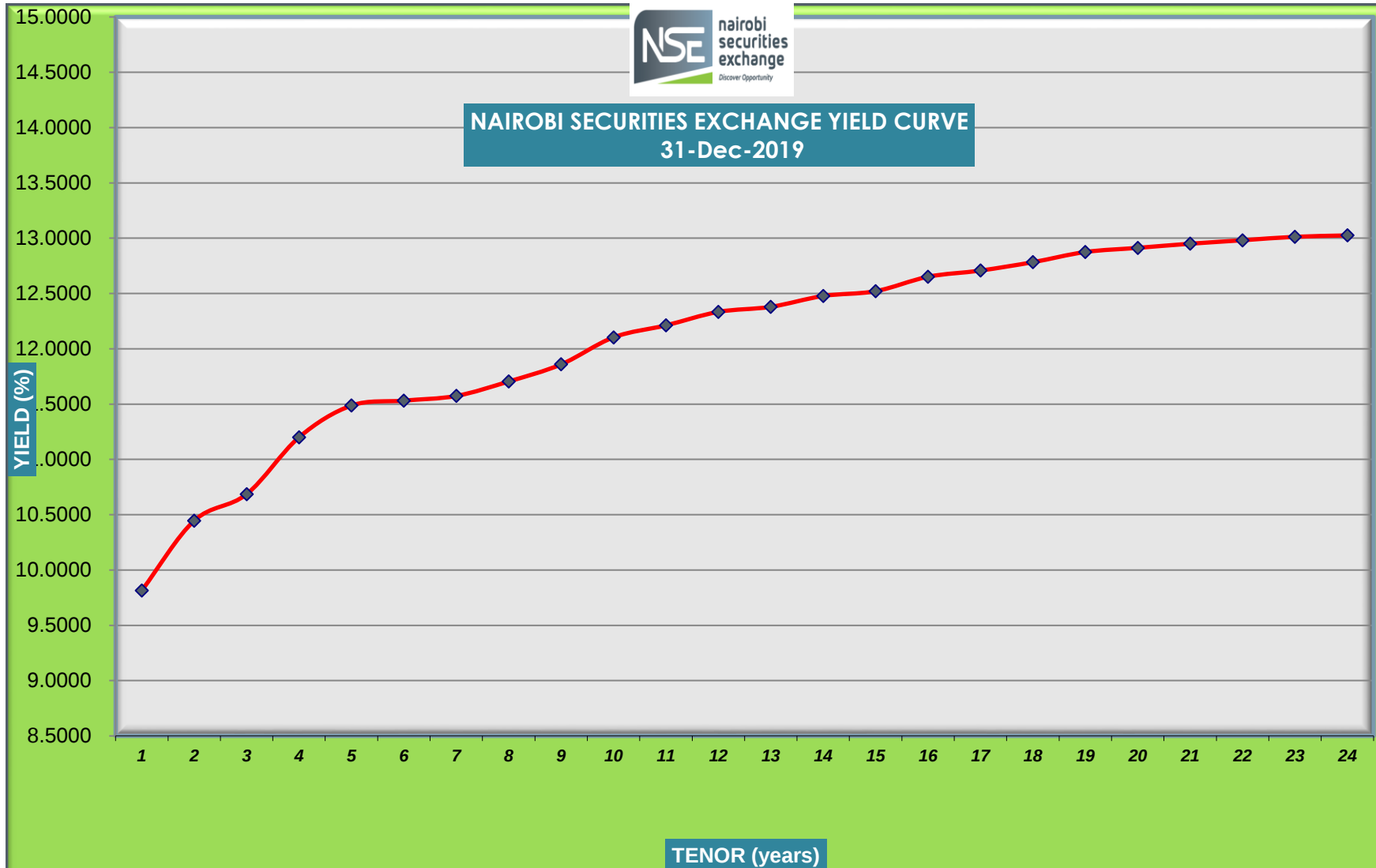


NAIROBI SECURITIES EXCHANGE YIELD CURVE 31-Dec-2019



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31-Dec-2019

Year	YIELDS FOR THE WEEK ENDING
81 day	7.2000
182 day	8.1500
1	9.8150
2	10.4458
3	10.6854
4	11.2000
5	11.4867
6	11.5315
7	11.5739
8	11.7045
9	11.8592
10	12.1035
11	12.2119
12	12.3338
13	12.3793
14	12.4778
15	12.5211
16	12.6514
17	12.7074
18	12.7832
19	12.8750
20	12.9125
21	12.9500
22	12.9812
23	13.0125
24	13.0250

			Indicative yields
1	364	29-Dec-20	9.8150
2	728	28-Dec-21	
3	1,092	27-Dec-22	
4	1,456	26-Dec-23	
5	1,820	24-Dec-24	
6	2,184	23-Dec-25	
7	2,548	22-Dec-26	
8	2,912	21-Dec-27	
9	3,276	19-Dec-28	
10	3,640	18-Dec-29	
11	4,004	17-Dec-30	
12	4,368	16-Dec-31	
13	4,732	14-Dec-32	
14	5,096	13-Dec-33	
15	5,460	12-Dec-34	
16	5,824	11-Dec-35	
17	6,188	9-Dec-36	
18	6,552	8-Dec-37	
19	6,916	7-Dec-38	
20	7,280	6-Dec-39	
21	7,644	4-Dec-40	
22	8,008	3-Dec-41	
23	8,372	2-Dec-42	
24	8,736	1-Dec-43	
25	9,100	29-Nov-44	
26	9,464	28-Nov-45	

* based on yields traded at the NSE