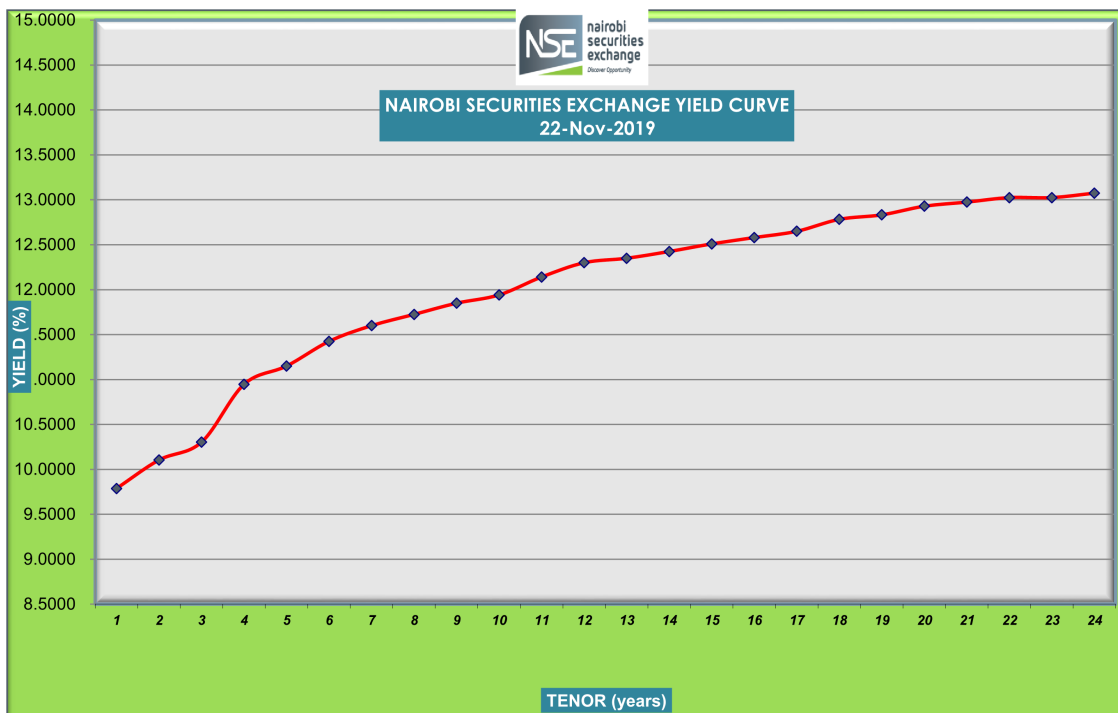


NAIROBI SECURITIES EXCHANGE YIELD CURVE
22-Nov-2019



TENOR (years)

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22-Nov-2019

Year	YIELDS FOR THE WEEK ENDING
91 day	6.3900
182 day	7.2610
1	9.7870
2	10.1044
3	10.3031
4	10.9465
5	11.1500
6	11.4250
7	11.6000
8	11.7250
9	11.8500
10	11.9417
11	12.1417
12	12.3000
13	12.3500
14	12.4250
15	12.5100
16	12.5800
17	12.6500
18	12.7820
19	12.8331
20	12.9292
21	12.9750
22	13.0250
23	13.0250
24	13.0750

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

* based on yields traded at the NSE