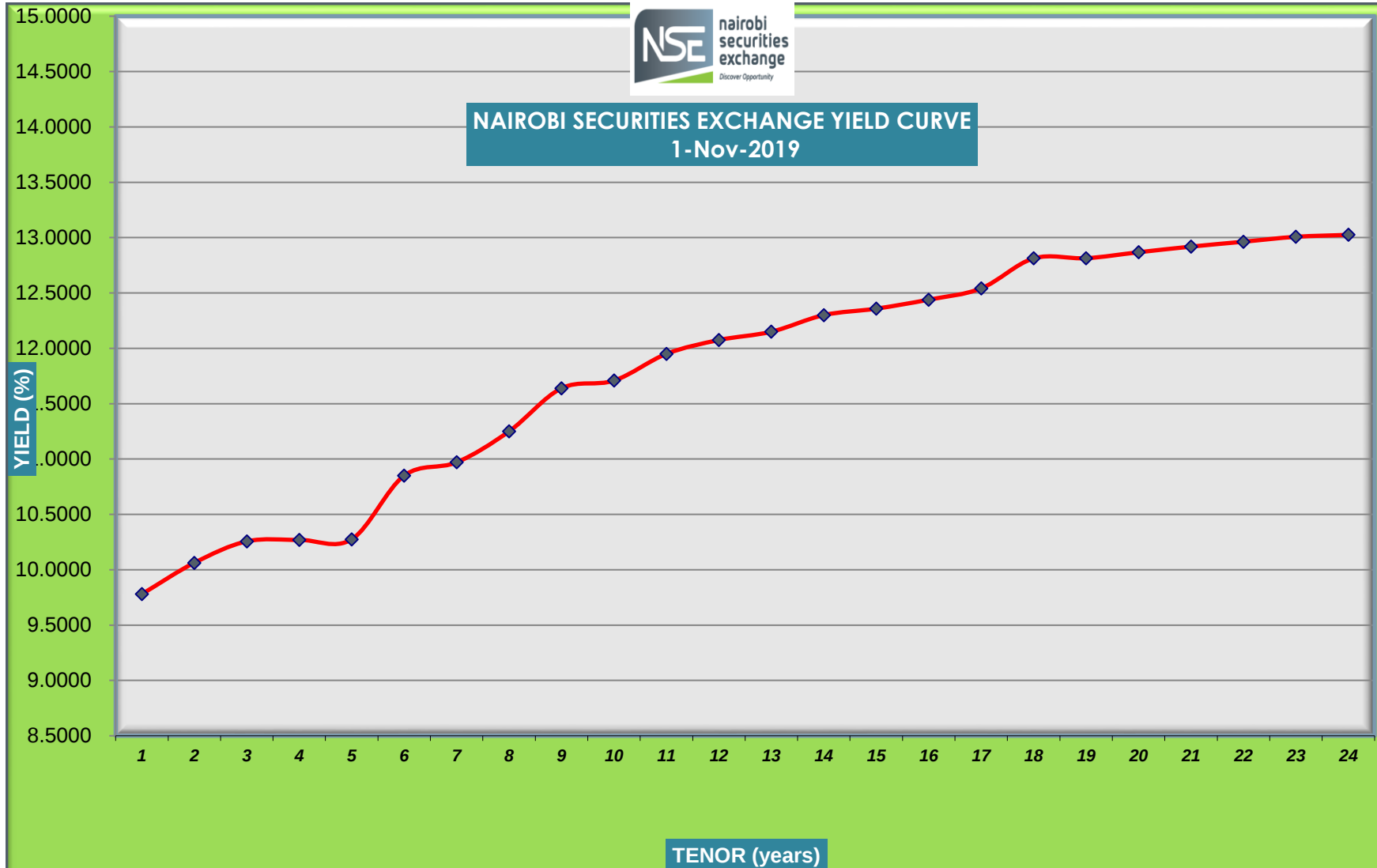


NAIROBI SECURITIES EXCHANGE YIELD CURVE 1-Nov-2019



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1-Nov-2019

	YIELDS FOR
Year	THE WEEK ENDING
91 day	6.4240
182 day	7.2230
1	9.7800
2	10.0625
3	10.2564
4	10.2689
5	10.2750
6	10.8499
7	10.9700
8	11.2500
9	11.6395
10	11.7083
11	11.9500
12	12.0750
13	12.1500
14	12.3000
15	12.3583
16	12.4397
17	12.5417
18	12.8125
19	12.8139
20	12.8678
21	12.9188
22	12.9630
23	13.0073
24	13.0250

			Indicative yields
1	364	30-Oct-20	9.7800
2	728	29-Oct-21	
3	1,092	28-Oct-22	
4	1,456	27-Oct-23	
5	1,820	25-Oct-24	
6	2,184	24-Oct-25	
7	2,548	23-Oct-26	
8	2,912	22-Oct-27	
9	3,276	20-Oct-28	
10	3,640	19-Oct-29	
11	4,004	18-Oct-30	
12	4,368	17-Oct-31	
13	4,732	15-Oct-32	
14	5,096	14-Oct-33	
15	5,460	13-Oct-34	
16	5,824	12-Oct-35	
17	6,188	10-Oct-36	
18	6,552	9-Oct-37	
19	6,916	8-Oct-38	
20	7,280	7-Oct-39	
21	7,644	5-Oct-40	
22	8,008	4-Oct-41	
23	8,372	3-Oct-42	
24	8,736	2-Oct-43	
25	9,100	30-Sep-44	
26	9,464	29-Sep-45	

* based on yields traded at the NSE