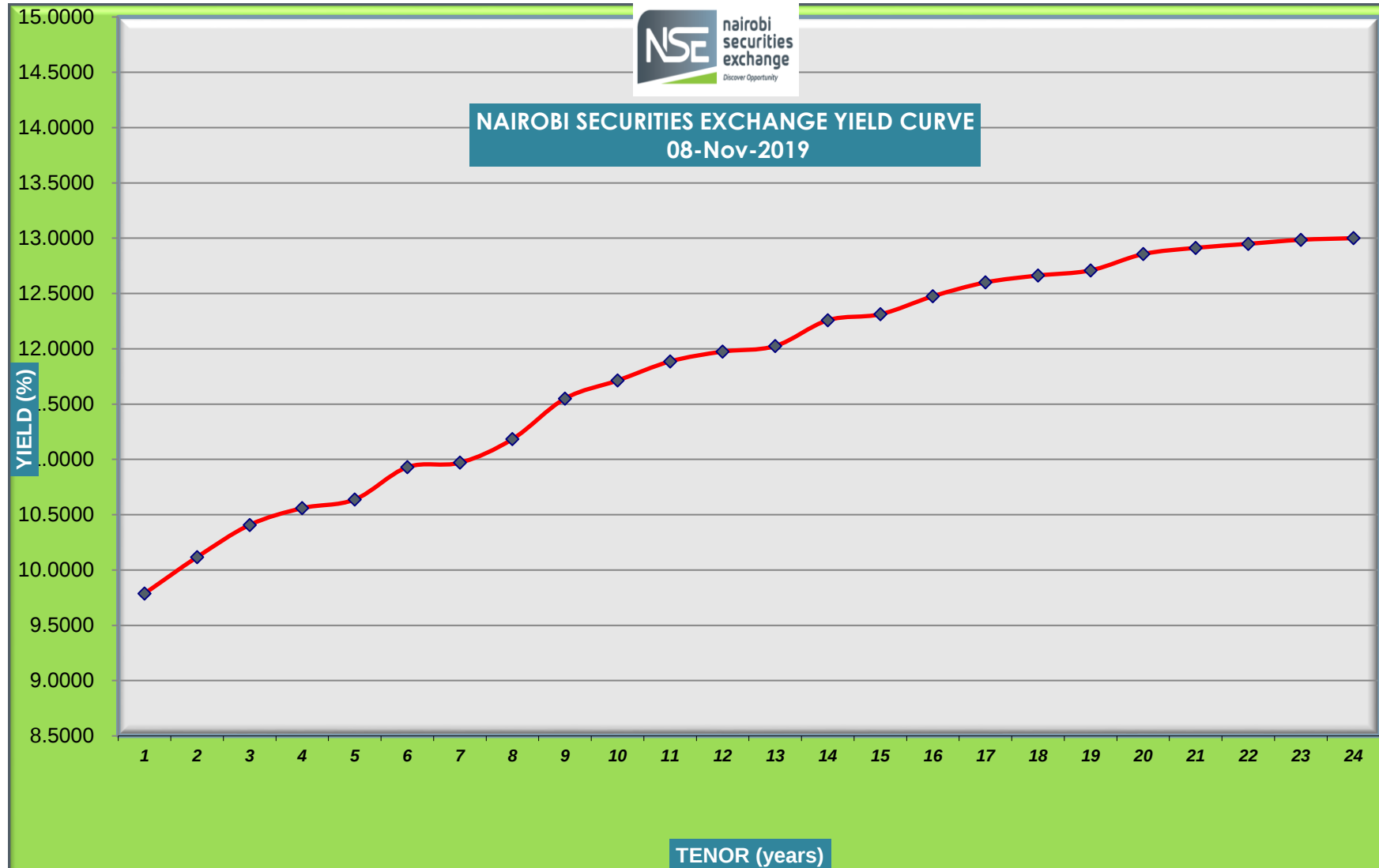


NAIROBI SECURITIES EXCHANGE YIELD CURVE 08-Nov-2019



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8-Nov-2019

Year	YIELDS FOR THE WEEK ENDING
91 day	6.3900
182 day	7.2610
1	9.7870
2	10.1167
3	10.4077
4	10.5591
5	10.6375
6	10.9300
7	10.9700
8	11.1833
9	11.5503
10	11.7132
11	11.8858
12	11.9750
13	12.0250
14	12.2583
15	12.3125
16	12.4750
17	12.6000
18	12.6625
19	12.7092
20	12.8563
21	12.9125
22	12.9489
23	12.9854
24	13.0000

			Indicative yields
1	364	6-Nov-20	9.7870
2	728	5-Nov-21	
3	1,092	4-Nov-22	
4	1,456	3-Nov-23	
5	1,820	1-Nov-24	
6	2,184	31-Oct-25	
7	2,548	30-Oct-26	
8	2,912	29-Oct-27	
9	3,276	27-Oct-28	
10	3,640	26-Oct-29	
11	4,004	25-Oct-30	
12	4,368	24-Oct-31	
13	4,732	22-Oct-32	
14	5,096	21-Oct-33	
15	5,460	20-Oct-34	
16	5,824	19-Oct-35	
17	6,188	17-Oct-36	
18	6,552	16-Oct-37	
19	6,916	15-Oct-38	
20	7,280	14-Oct-39	
21	7,644	12-Oct-40	
22	8,008	11-Oct-41	
23	8,372	10-Oct-42	
24	8,736	9-Oct-43	
25	9,100	7-Oct-44	
26	9,464	6-Oct-45	

* based on yields traded at the NSE