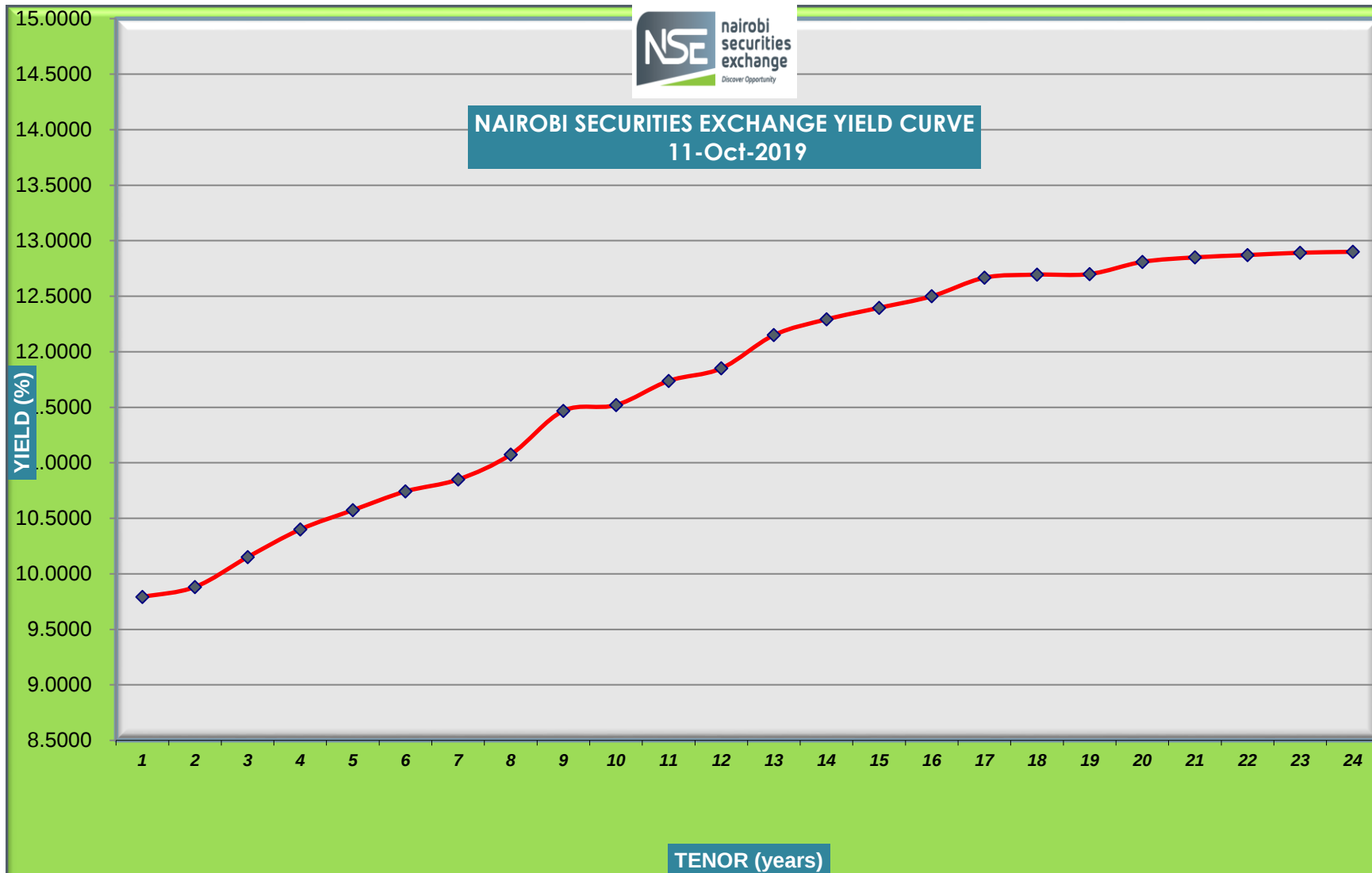


NAIROBI SECURITIES EXCHANGE YIELD CURVE 11-Oct-2019



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11-Oct-2019

Year	YIELDS FOR THE WEEK ENDING
91 day	6.3590
182 day	7.2500
1	9.7920
2	9.8819
3	10.1505
4	10.4000
5	10.5736
6	10.7423
7	10.8500
8	11.0750
9	11.4679
10	11.5200
11	11.7375
12	11.8500
13	12.1500
14	12.2917
15	12.3959
16	12.5000
17	12.6667
18	12.6843
19	12.7000
20	12.8094
21	12.8500
22	12.8708
23	12.8917
24	12.9000

			Indicative yields
1	364	9-Oct-20	9.7920
2	728	8-Oct-21	
3	1,092	7-Oct-22	
4	1,456	6-Oct-23	
5	1,820	4-Oct-24	
6	2,184	3-Oct-25	
7	2,548	2-Oct-26	
8	2,912	1-Oct-27	
9	3,276	29-Sep-28	
10	3,640	28-Sep-29	
11	4,004	27-Sep-30	
12	4,368	26-Sep-31	
13	4,732	24-Sep-32	
14	5,096	23-Sep-33	
15	5,460	22-Sep-34	
16	5,824	21-Sep-35	
17	6,188	19-Sep-36	
18	6,552	18-Sep-37	
19	6,916	17-Sep-38	
20	7,280	16-Sep-39	
21	7,644	14-Sep-40	
22	8,008	13-Sep-41	
23	8,372	12-Sep-42	
24	8,736	11-Sep-43	
25	9,100	9-Sep-44	
26	9,464	8-Sep-45	

* based on yields traded at the NSE