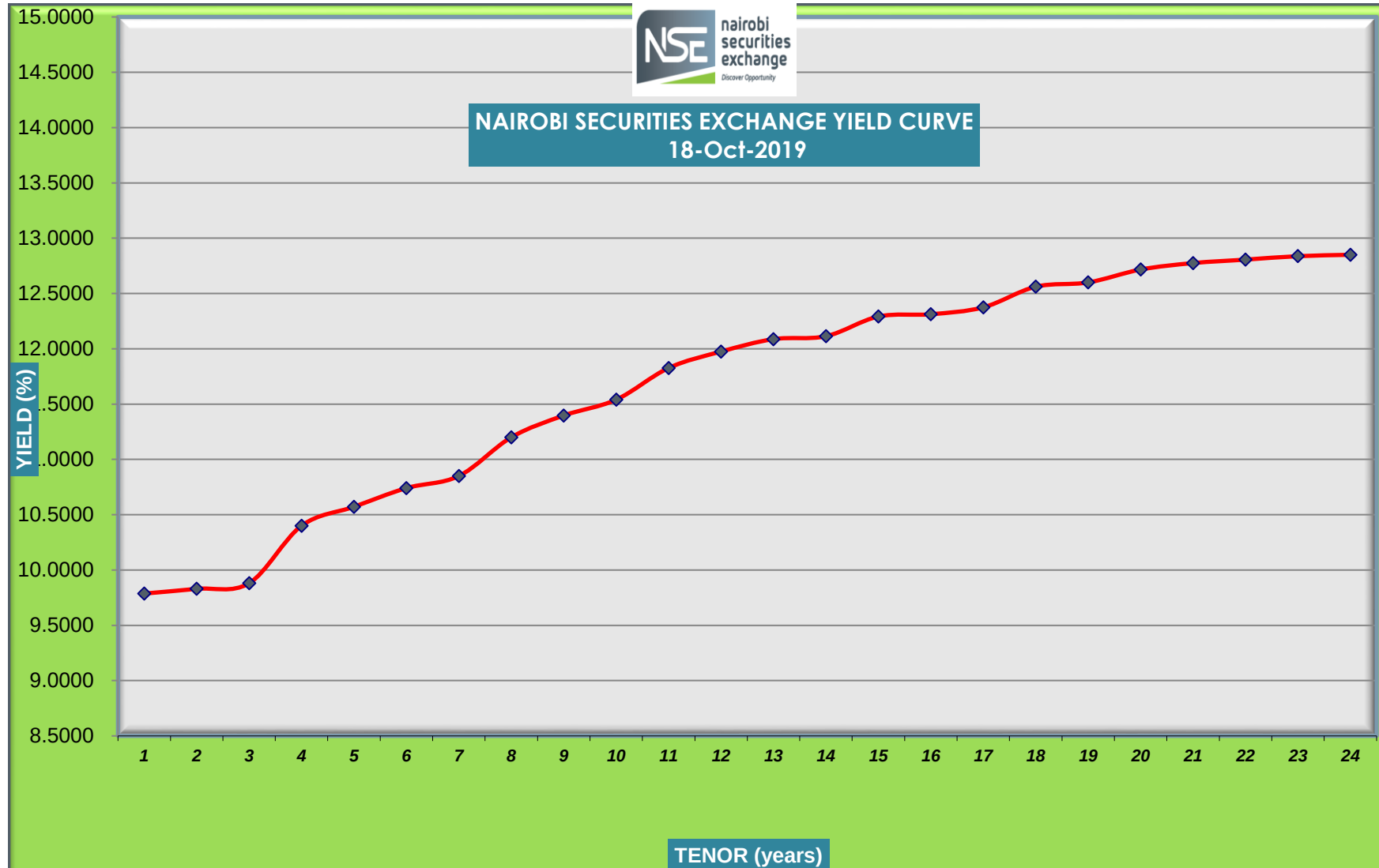


NAIROBI SECURITIES EXCHANGE YIELD CURVE 18-Oct-2019



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18-Oct-2019

Year	YIELDS FOR THE WEEK ENDING
91 day	6.3520
182 day	7.2410
1	9.7870
2	9.8298
3	9.8806
4	10.4000
5	10.5717
6	10.7407
7	10.8500
8	11.2000
9	11.3968
10	11.5400
11	11.8266
12	11.9750
13	12.0875
14	12.1138
15	12.2917
16	12.3125
17	12.3750
18	12.5612
19	12.6000
20	12.7167
21	12.7750
22	12.8062
23	12.8375
24	12.8500

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

* based on yields traded at the NSE