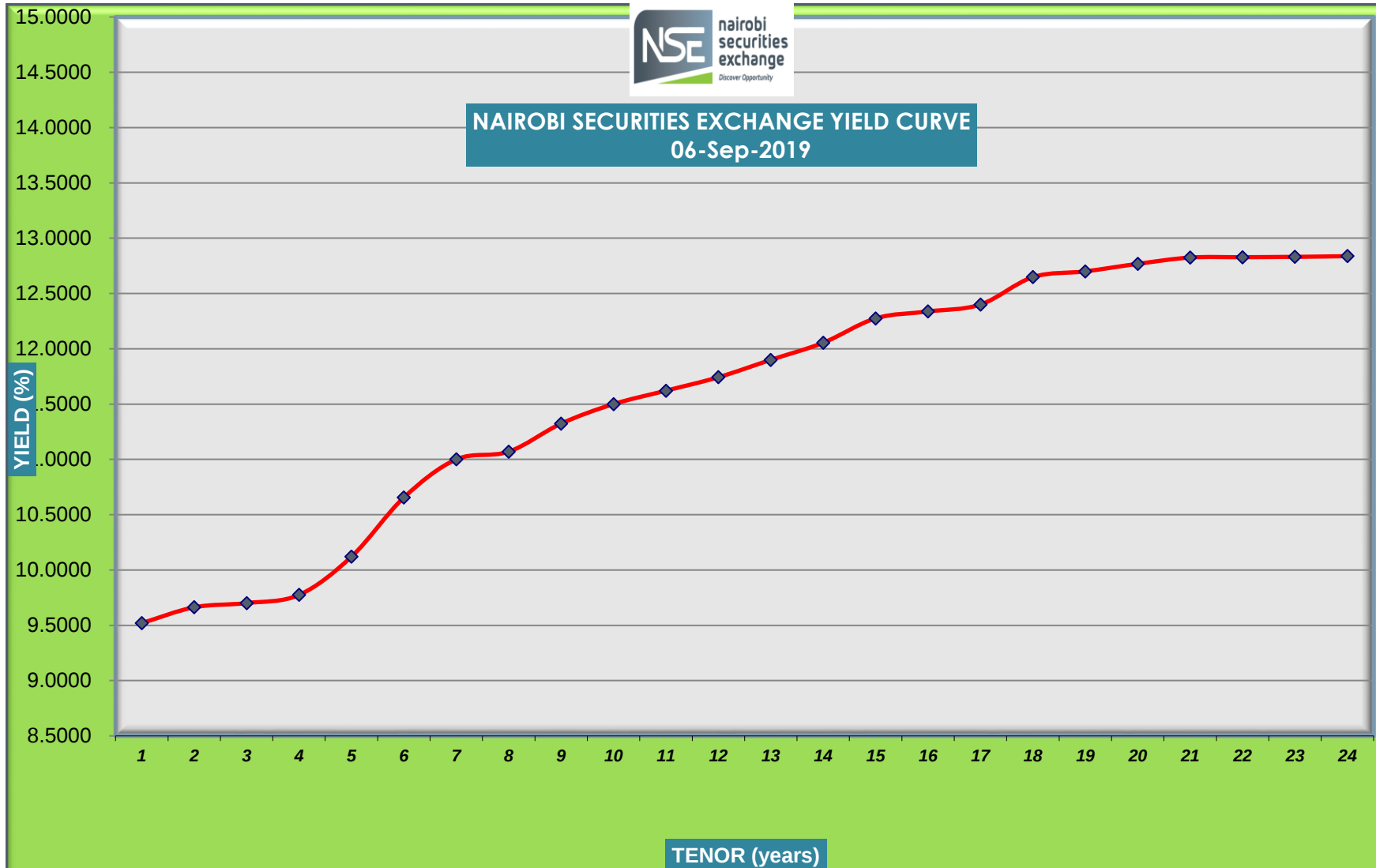


NAIROBI SECURITIES EXCHANGE YIELD CURVE 06-Sep-2019



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6-Sep-2019

Year	YIELDS FOR THE WEEK ENDING
91 day	6.3750
182 day	6.9950
1	9.5200
2	9.6630
3	9.7610
4	9.7748
5	10.1204
6	10.6555
7	11.0000
8	11.0700
9	11.3239
10	11.5000
11	11.6214
12	11.7428
13	11.9000
14	12.0548
15	12.2750
16	12.3375
17	12.4000
18	12.6482
19	12.7000
20	12.7680
21	12.8250
22	12.8281
23	12.8313
24	12.8375

			Indicative yields
1	364	4-Sep-20	9.5200
2	728	3-Sep-21	
3	1,092	2-Sep-22	
4	1,456	1-Sep-23	
5	1,820	30-Aug-24	
6	2,184	29-Aug-25	
7	2,548	28-Aug-26	
8	2,912	27-Aug-27	
9	3,276	25-Aug-28	
10	3,640	24-Aug-29	
11	4,004	23-Aug-30	
12	4,368	22-Aug-31	
13	4,732	20-Aug-32	
14	5,096	19-Aug-33	
15	5,460	18-Aug-34	
16	5,824	17-Aug-35	
17	6,188	15-Aug-36	
18	6,552	14-Aug-37	
19	6,916	13-Aug-38	
20	7,280	12-Aug-39	
21	7,644	10-Aug-40	
22	8,008	9-Aug-41	
23	8,372	8-Aug-42	
24	8,736	7-Aug-43	
25	9,100	5-Aug-44	
26	9,464	4-Aug-45	

* based on yields traded at the NSE