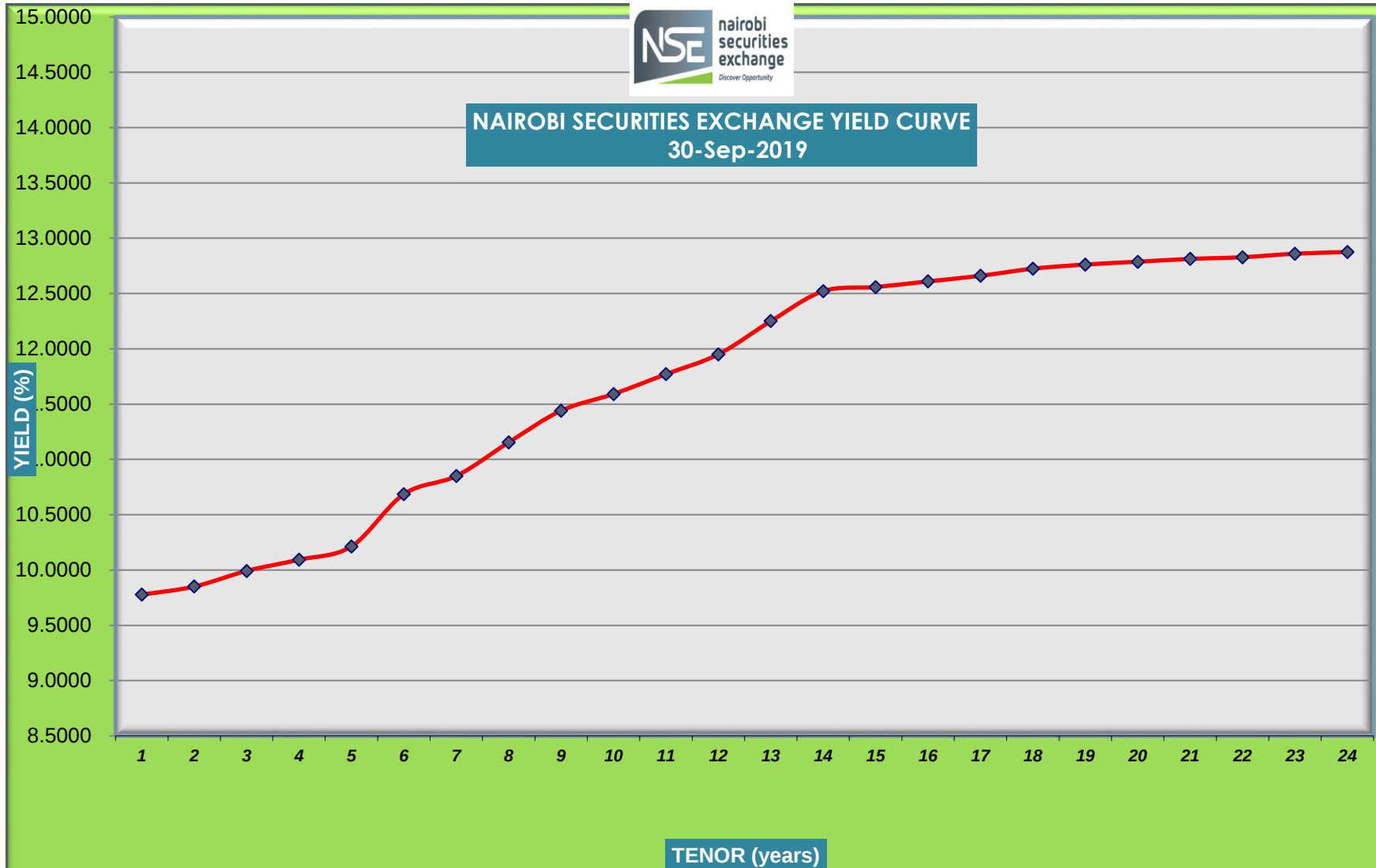


NAIROBI SECURITIES EXCHANGE YIELD CURVE 30-Sep-2019



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30-Sep-2019

Year	YIELDS FOR THE WEEK ENDING
91 day	6.3070
182 day	7.1750
1	9.7770
2	9.8500
3	9.9817
4	10.0932
5	10.2131
6	10.6859
7	10.8500
8	11.1538
9	11.4407
10	11.5913
11	11.7707
12	11.9500
13	12.2500
14	12.5208
15	12.5583
16	12.6092
17	12.6600
18	12.7241
19	12.7617
20	12.7871
21	12.8125
22	12.8281
23	12.8594
24	12.8750

			Indicative yields
1	364	28-Sep-20	9.7770
2	728	27-Sep-21	
3	1,092	26-Sep-22	
4	1,456	25-Sep-23	
5	1,820	23-Sep-24	
6	2,184	22-Sep-25	
7	2,548	21-Sep-26	
8	2,912	20-Sep-27	
9	3,276	18-Sep-28	
10	3,640	17-Sep-29	
11	4,004	16-Sep-30	
12	4,368	15-Sep-31	
13	4,732	13-Sep-32	
14	5,096	12-Sep-33	
15	5,460	11-Sep-34	
16	5,824	10-Sep-35	
17	6,188	8-Sep-36	
18	6,552	7-Sep-37	
19	6,916	6-Sep-38	
20	7,280	5-Sep-39	
21	7,644	3-Sep-40	
22	8,008	2-Sep-41	
23	8,372	1-Sep-42	
24	8,736	31-Aug-43	
25	9,100	29-Aug-44	
26	9,464	28-Aug-45	

* based on yields traded at the NSE