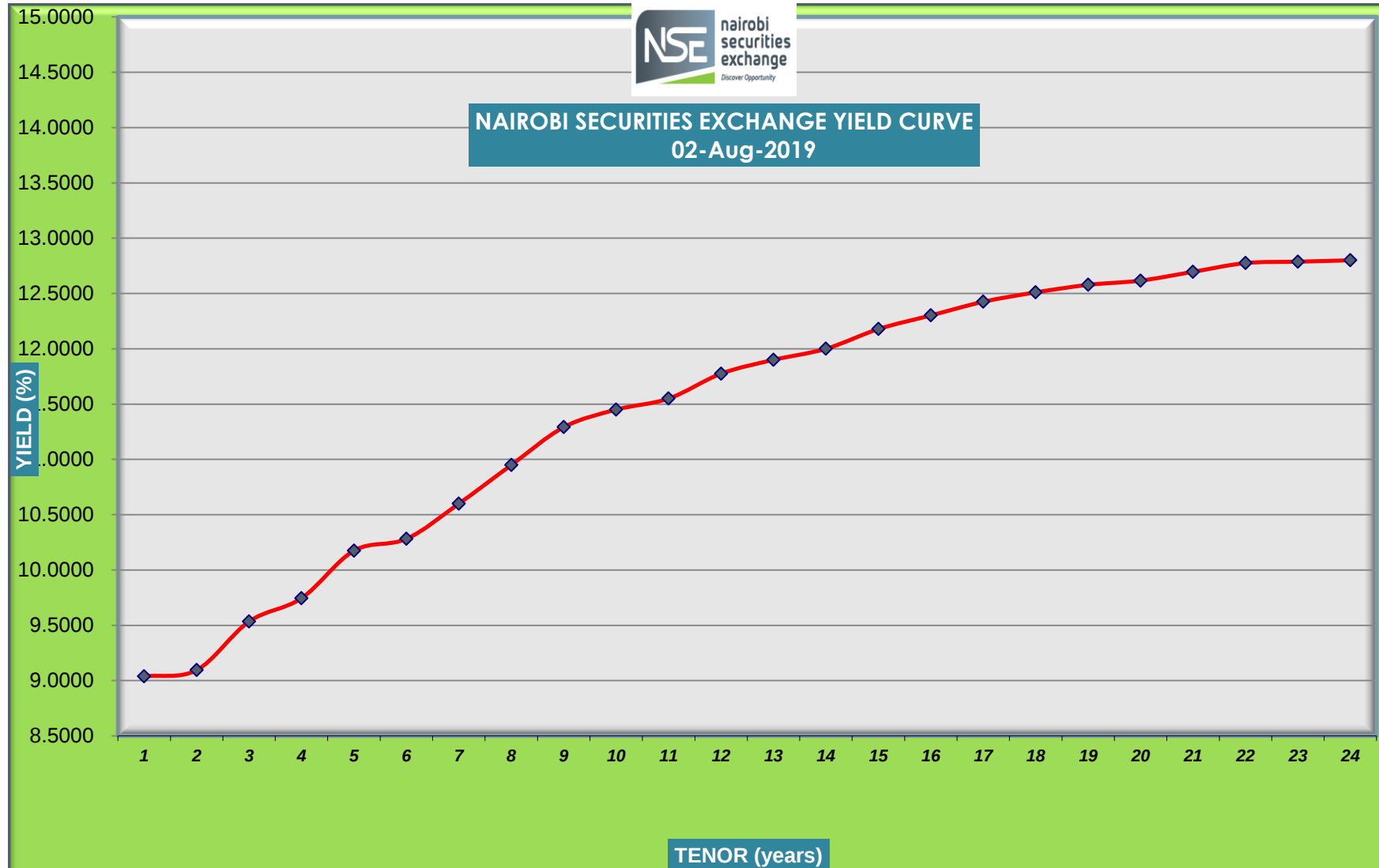


NAIROBI SECURITIES EXCHANGE YIELD CURVE 02-Aug-2019



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2-Aug-2019

Year	YIELDS FOR THE WEEK ENDING
81 day	6.5470
182 day	7.2540
1	9.0380
2	9.0952
3	9.5347
4	9.7451
5	10.1750
6	10.2812
7	10.6000
8	10.9494
9	11.2812
10	11.4500
11	11.5500
12	11.7750
13	11.9000
14	12.0000
15	12.1783
16	12.3017
17	12.4250
18	12.5101
19	12.5781
20	12.6167
21	12.6959
22	12.7750
23	12.7875
24	12.8000

			Indicative yields
1	364	31-Jul-20	8.9880
2	728	30-Jul-21	
3	1,092	29-Jul-22	
4	1,456	28-Jul-23	
5	1,820	26-Jul-24	
6	2,184	25-Jul-25	
7	2,548	24-Jul-26	
8	2,912	23-Jul-27	
9	3,276	21-Jul-28	
10	3,640	20-Jul-29	
11	4,004	19-Jul-30	
12	4,368	18-Jul-31	
13	4,732	16-Jul-32	
14	5,096	15-Jul-33	
15	5,460	14-Jul-34	
16	5,824	13-Jul-35	
17	6,188	11-Jul-36	
18	6,552	10-Jul-37	
19	6,916	9-Jul-38	
20	7,280	8-Jul-39	
21	7,644	6-Jul-40	
22	8,008	5-Jul-41	
23	8,372	4-Jul-42	
24	8,736	3-Jul-43	
25	9,100	1-Jul-44	
26	9,464	30-Jun-45	

* based on yields traded at the NSE