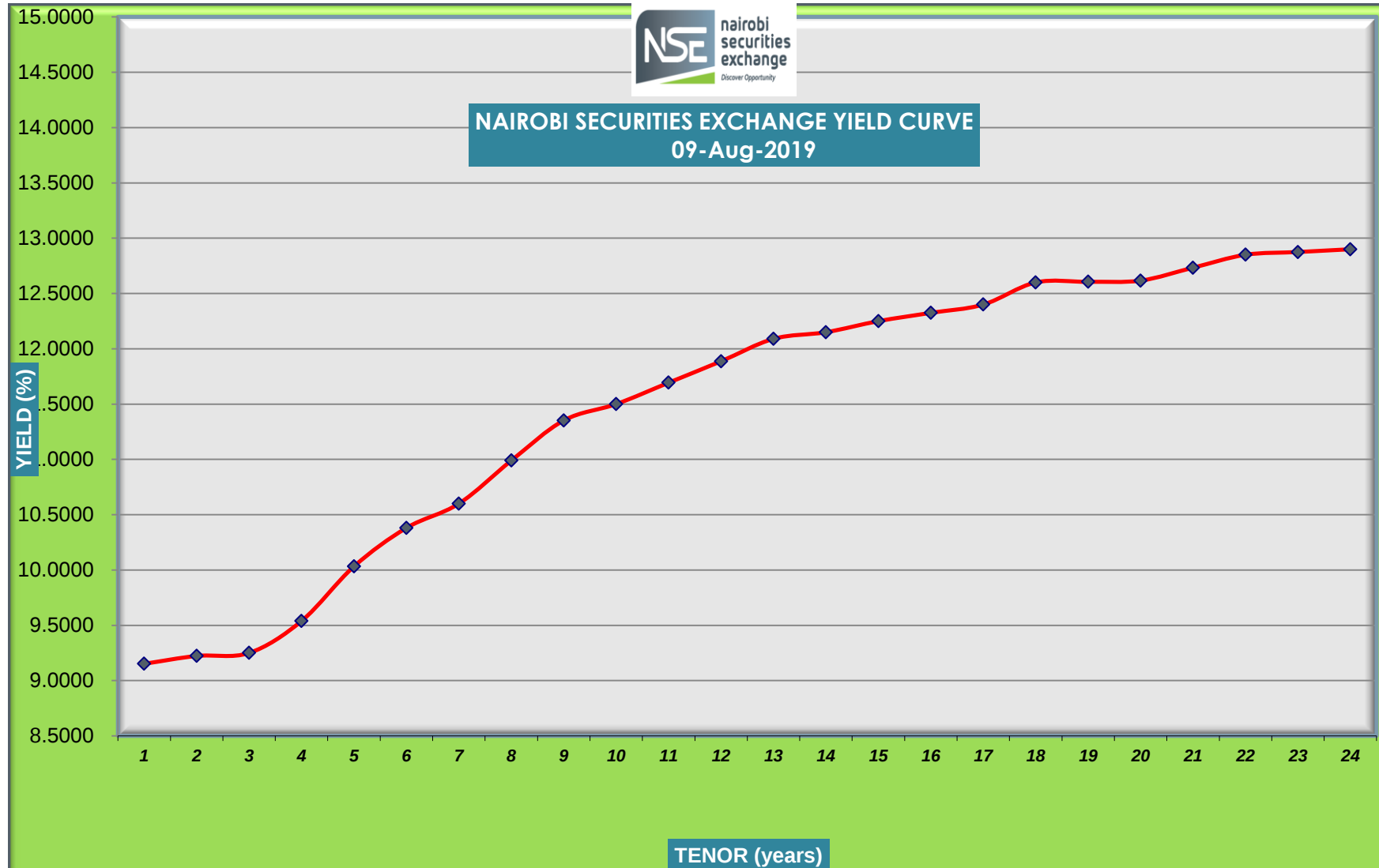


NAIROBI SECURITIES EXCHANGE YIELD CURVE 09-Aug-2019



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9-Aug-2019

Year	YIELDS FOR
91 day	THE WEEK ENDING
	6.4490
182 day	7.1540
1	9.1520
2	9.2231
3	9.2500
4	9.5391
5	10.0325
6	10.3806
7	10.6000
8	10.9895
9	11.3521
10	11.5000
11	11.6937
12	11.8874
13	12.0900
14	12.1500
15	12.2500
16	12.3250
17	12.4000
18	12.6000
19	12.6057
20	12.6167
21	12.7334
22	12.8500
23	12.8750
24	12.9000

			Indicative yields
1	364	7-Aug-20	9.1520
2	728	6-Aug-21	
3	1,092	5-Aug-22	
4	1,456	4-Aug-23	
5	1,820	2-Aug-24	
6	2,184	1-Aug-25	
7	2,548	31-Jul-26	
8	2,912	30-Jul-27	
9	3,276	28-Jul-28	
10	3,640	27-Jul-29	
11	4,004	26-Jul-30	
12	4,368	25-Jul-31	
13	4,732	23-Jul-32	
14	5,096	22-Jul-33	
15	5,460	21-Jul-34	
16	5,824	20-Jul-35	
17	6,188	18-Jul-36	
18	6,552	17-Jul-37	
19	6,916	16-Jul-38	
20	7,280	15-Jul-39	
21	7,644	13-Jul-40	
22	8,008	12-Jul-41	
23	8,372	11-Jul-42	
24	8,736	10-Jul-43	
25	9,100	8-Jul-44	
26	9,464	7-Jul-45	

* based on yields traded at the NSE