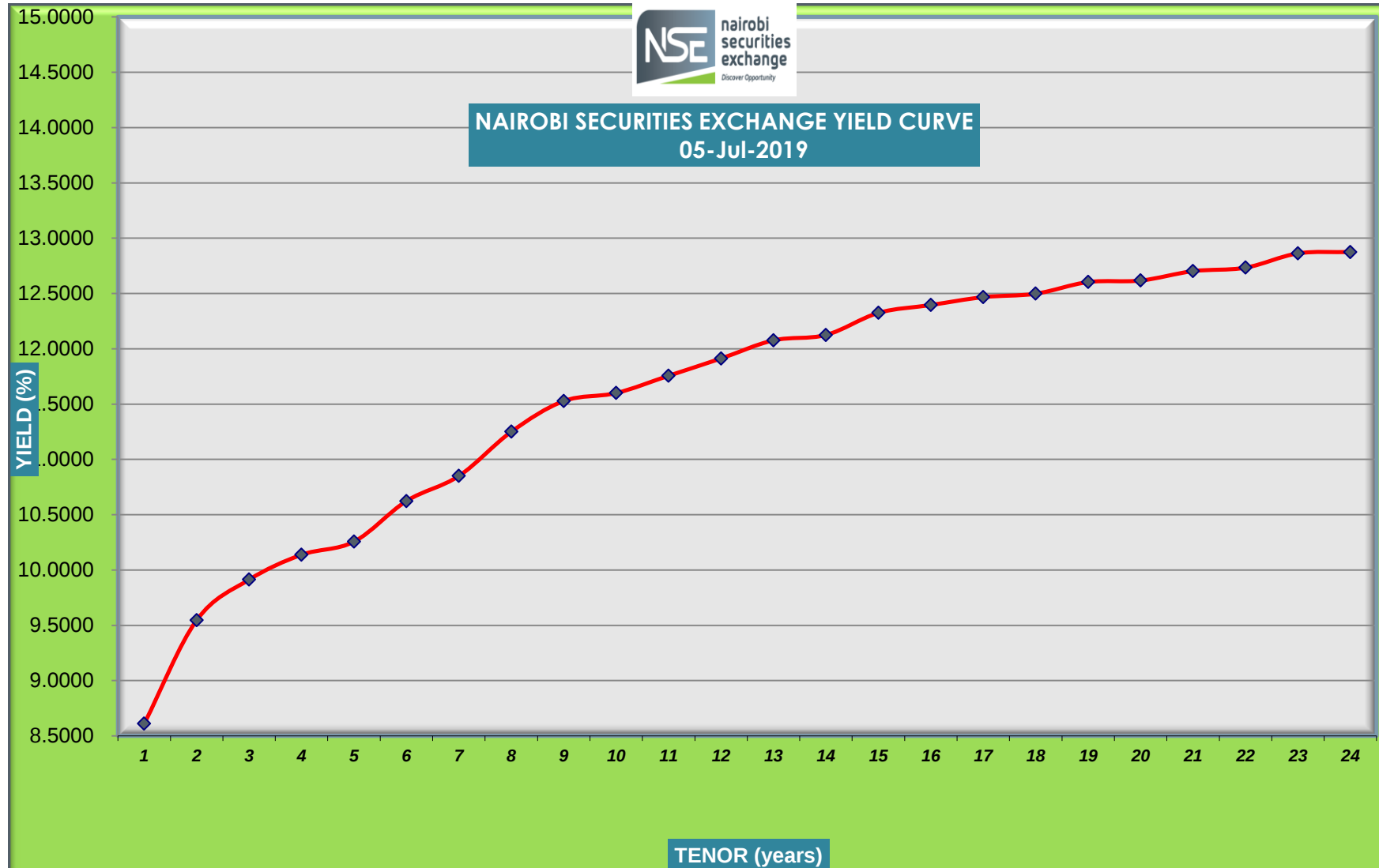


NAIROBI SECURITIES EXCHANGE YIELD CURVE 05-Jul-2019



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5-Jul-2019

	YIELDS FOR
Year	THE WEEK ENDING
91 day	6.6850
182 day	7.3870
1	8.6100
2	9.5460
3	9.9129
4	10.1378
5	10.2560
6	10.6237
7	10.8500
8	11.2500
9	11.5275
10	11.6000
11	11.7563
12	11.9126
13	12.0765
14	12.1250
15	12.3245
16	12.3957
17	12.4670
18	12.4982
19	12.6033
20	12.6170
21	12.7021
22	12.7335
23	12.8625
24	12.8750

			Indicative yields
1	364	3-Jul-20	8.6100
2	728	2-Jul-21	
3	1,092	1-Jul-22	
4	1,456	30-Jun-23	
5	1,820	28-Jun-24	
6	2,184	27-Jun-25	
7	2,548	26-Jun-26	
8	2,912	25-Jun-27	
9	3,276	23-Jun-28	
10	3,640	22-Jun-29	
11	4,004	21-Jun-30	
12	4,368	20-Jun-31	
13	4,732	18-Jun-32	
14	5,096	17-Jun-33	
15	5,460	16-Jun-34	
16	5,824	15-Jun-35	
17	6,188	13-Jun-36	
18	6,552	12-Jun-37	
19	6,916	11-Jun-38	
20	7,280	10-Jun-39	
21	7,644	8-Jun-40	
22	8,008	7-Jun-41	
23	8,372	6-Jun-42	
24	8,736	5-Jun-43	
25	9,100	3-Jun-44	
26	9,464	2-Jun-45	

* based on yields traded at the NSE