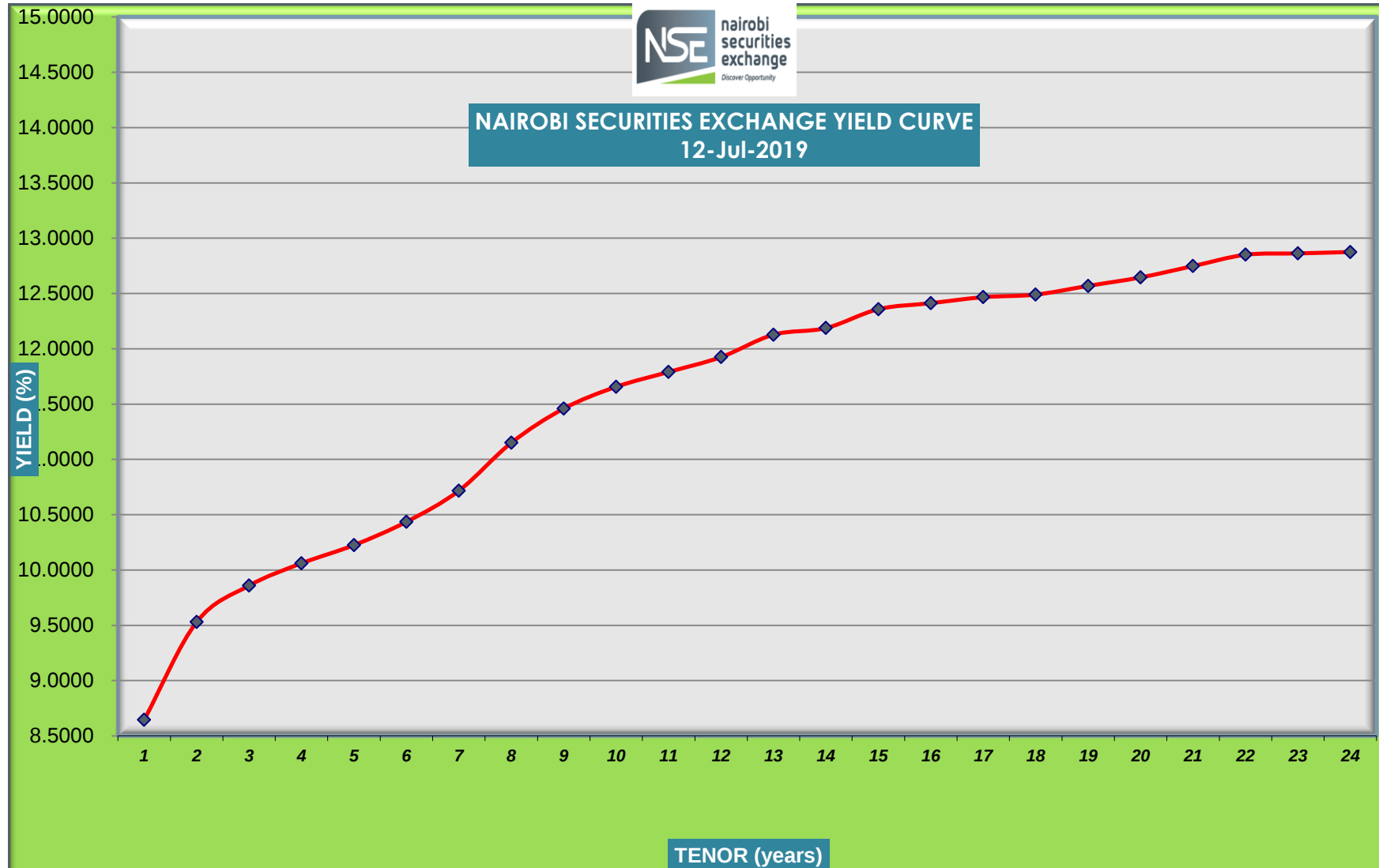


NAIROBI SECURITIES EXCHANGE YIELD CURVE 12-Jul-2019



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12-Jul-2019

Year	YIELDS FOR THE WEEK ENDING
91 day	6.6000
182 day	7.4690
1	8.6460
2	9.5297
3	9.8591
4	10.0606
5	10.2250
6	10.4355
7	10.7167
8	11.1500
9	11.4593
10	11.6563
11	11.7907
12	11.9250
13	12.1275
14	12.1875
15	12.3581
16	12.4124
17	12.4667
18	12.4901
19	12.5688
20	12.6453
21	12.7477
22	12.8500
23	12.8625
24	12.8750

12.8625

			Indicative yields
1	364	10-Jul-20	8.6460
2	728	9-Jul-21	
3	1,092	8-Jul-22	
4	1,456	7-Jul-23	
5	1,820	5-Jul-24	
6	2,184	4-Jul-25	
7	2,548	3-Jul-26	
8	2,912	2-Jul-27	
9	3,276	30-Jun-28	
10	3,640	29-Jun-29	
11	4,004	28-Jun-30	
12	4,368	27-Jun-31	
13	4,732	25-Jun-32	
14	5,096	24-Jun-33	
15	5,460	23-Jun-34	
16	5,824	22-Jun-35	
17	6,188	20-Jun-36	
18	6,552	19-Jun-37	
19	6,916	18-Jun-38	
20	7,280	17-Jun-39	
21	7,644	15-Jun-40	
22	8,008	14-Jun-41	
23	8,372	13-Jun-42	
24	8,736	12-Jun-43	
25	9,100	10-Jun-44	
26	9,464	9-Jun-45	

* based on yields traded at the NSE