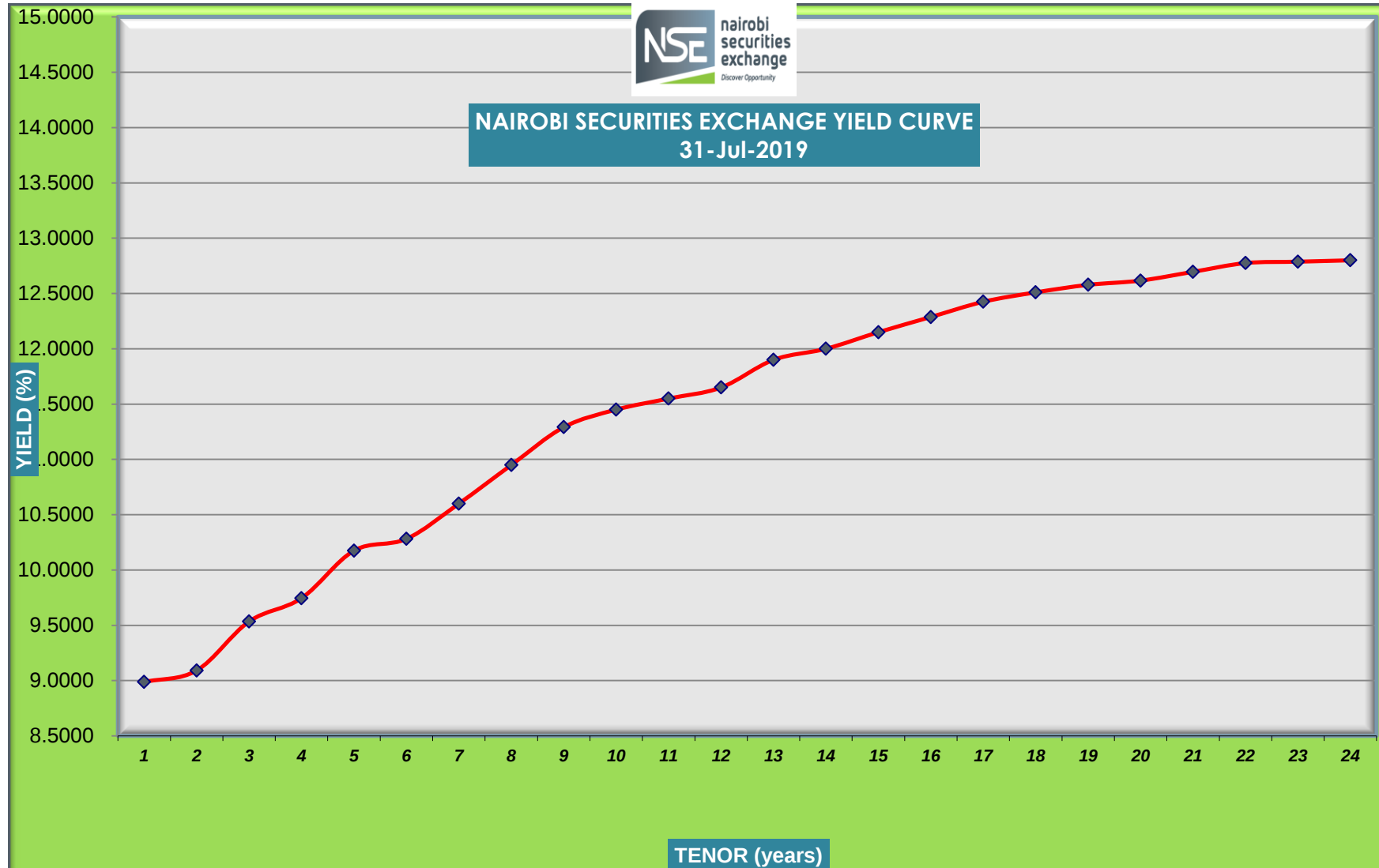


NAIROBI SECURITIES EXCHANGE YIELD CURVE 31-Jul-2019



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31-Jul-2019

Year	YIELDS FOR THE WEEK ENDING
91 day	6.5920
182 day	7.3650
1	8.9880
2	9.0915
3	9.5347
4	9.7451
5	10.1750
6	10.2812
7	10.6000
8	10.9494
9	11.2912
10	11.4500
11	11.5500
12	11.6500
13	11.9000
14	12.0000
15	12.1500
16	12.2875
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	29-Jul-20	8.9880
2	728	28-Jul-21	
3	1,092	27-Jul-22	
4	1,456	26-Jul-23	
5	1,820	24-Jul-24	
6	2,184	23-Jul-25	
7	2,548	22-Jul-26	
8	2,912	21-Jul-27	
9	3,276	19-Jul-28	
10	3,640	18-Jul-29	
11	4,004	17-Jul-30	
12	4,368	16-Jul-31	
13	4,732	14-Jul-32	
14	5,096	13-Jul-33	
15	5,460	12-Jul-34	
16	5,824	11-Jul-35	
17	6,188	9-Jul-36	
18	6,552	8-Jul-37	
19	6,916	7-Jul-38	
20	7,280	6-Jul-39	
21	7,644	4-Jul-40	
22	8,008	3-Jul-41	
23	8,372	2-Jul-42	
24	8,736	1-Jul-43	
25	9,100	29-Jun-44	
26	9,464	28-Jun-45	

* based on yields traded at the NSE