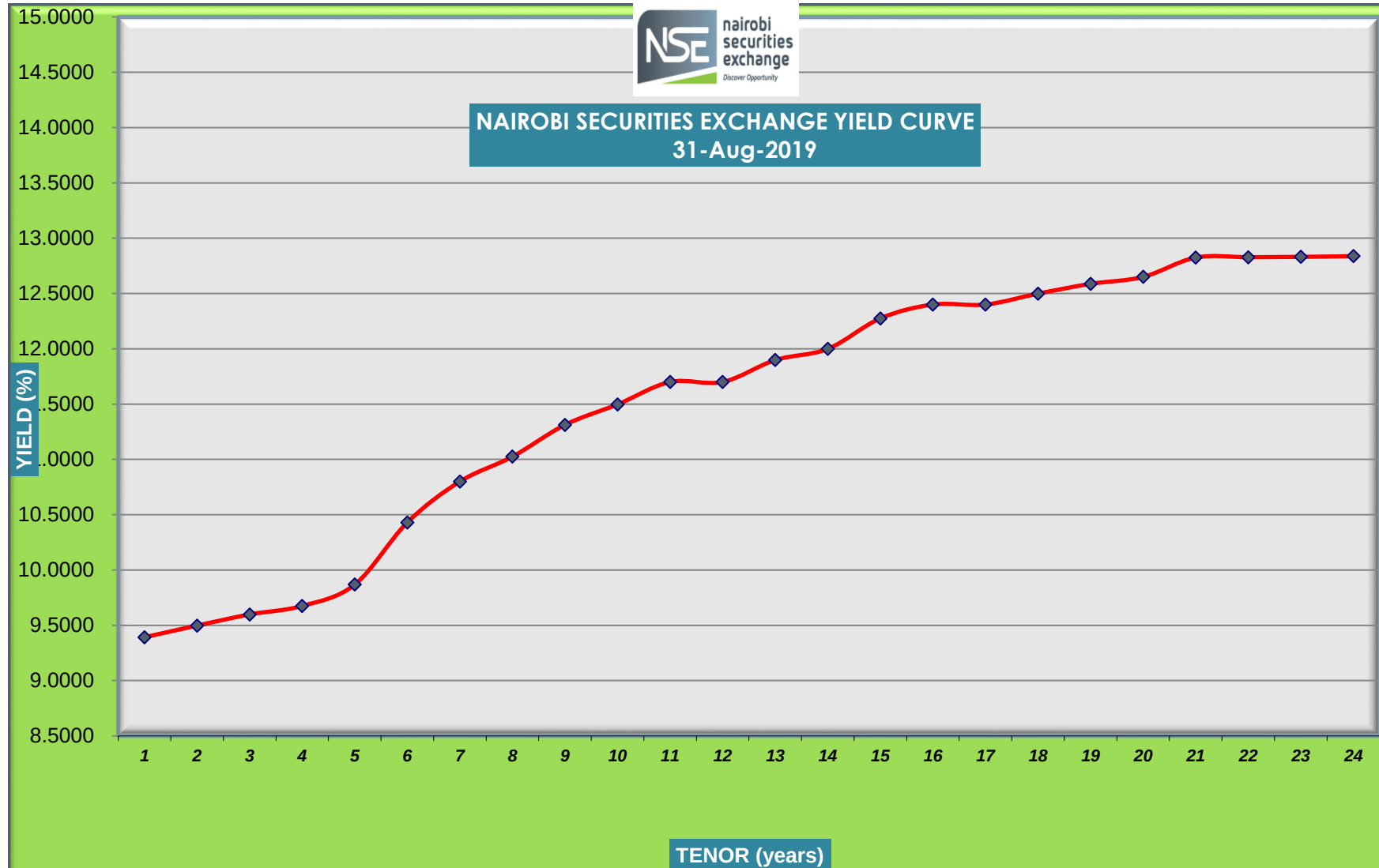


NAIROBI SECURITIES EXCHANGE YIELD CURVE 31-Aug-2019



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30-Aug-2019

Year	YIELDS FOR THE WEEK ENDING
91 day	6.3850
182 day	7.0110
1	9.3920
2	9.4977
3	9.5984
4	9.6750
5	9.8683
6	10.4300
7	10.8000
8	11.0250
9	11.3122
10	11.4973
11	11.7000
12	11.7000
13	11.8981
14	11.9993
15	12.2750
16	12.4000
17	12.4000
18	12.4989
19	12.5872
20	12.6500
21	12.8250
22	12.8281
23	12.8313
24	12.8375

			Indicative yields
1	364	28-Aug-20	9.2480
2	728	27-Aug-21	
3	1,092	26-Aug-22	
4	1,456	25-Aug-23	
5	1,820	23-Aug-24	
6	2,184	22-Aug-25	
7	2,548	21-Aug-26	
8	2,912	20-Aug-27	
9	3,276	18-Aug-28	
10	3,640	17-Aug-29	
11	4,004	16-Aug-30	
12	4,368	15-Aug-31	
13	4,732	13-Aug-32	
14	5,096	12-Aug-33	
15	5,460	11-Aug-34	
16	5,824	10-Aug-35	
17	6,188	8-Aug-36	
18	6,552	7-Aug-37	
19	6,916	6-Aug-38	
20	7,280	5-Aug-39	
21	7,644	3-Aug-40	
22	8,008	2-Aug-41	
23	8,372	1-Aug-42	
24	8,736	31-Jul-43	
25	9,100	29-Jul-44	
26	9,464	28-Jul-45	

* based on yields traded at the NSE