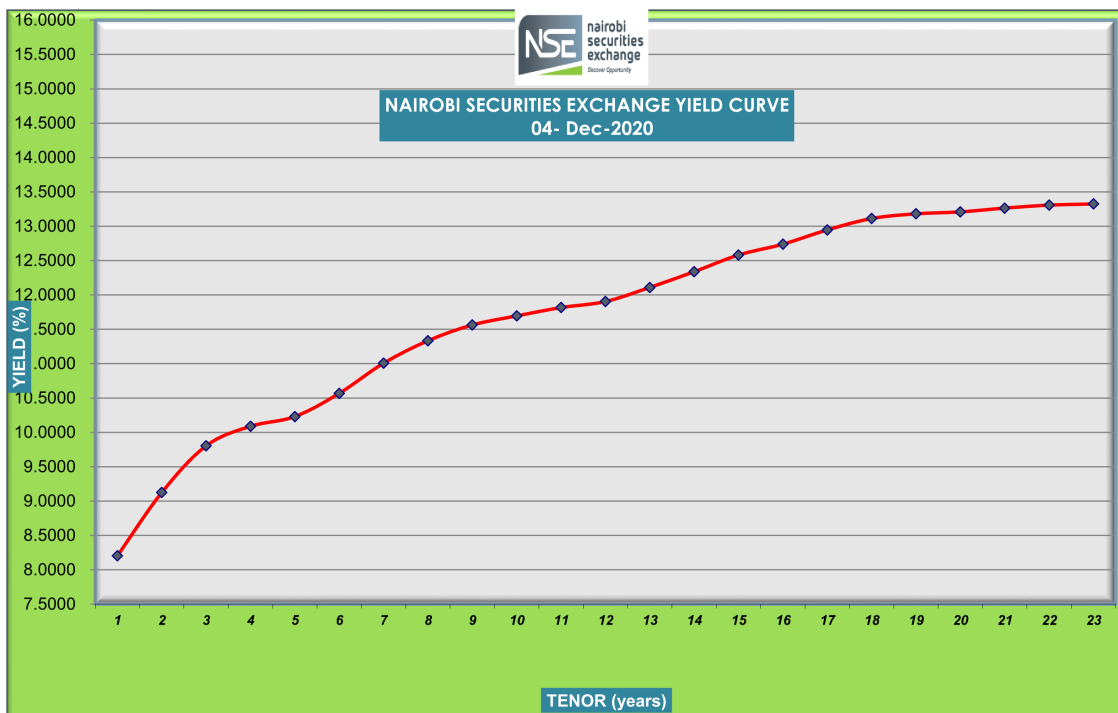


NAIROBI SECURITIES EXCHANGE YIELD CURVE
04- Dec-2020



TENOR (years)

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5-Dec-2020

Year	YIELDS FOR THE WEEK ENDING
91 day	6.8610
182 day	7.3330
1	8.2040
2	9.1245
3	9.8045
4	10.0882
5	10.2392
6	10.5686
7	11.0070
8	11.3340
9	11.5638
10	11.6952
11	11.8169
12	11.9046
13	12.1099
14	12.3383
15	12.5820
16	12.7391
17	12.9473
18	13.1127
19	13.1814
20	13.2091
21	13.2645
22	13.3076
23	13.3247

			Indicative yields
1	364	4-Dec-21	8.1510
2	728	3-Dec-22	
3	1,092	2-Dec-23	
4	1,456	30-Nov-24	
5	1,820	29-Nov-25	
6	2,184	28-Nov-26	
7	2,548	27-Nov-27	
8	2,912	25-Nov-28	
9	3,276	24-Nov-29	
10	3,640	23-Nov-30	
11	4,004	22-Nov-31	
12	4,368	20-Nov-32	
13	4,732	19-Nov-33	
14	5,096	18-Nov-34	
15	5,460	17-Nov-35	
16	5,824	15-Nov-36	
17	6,188	14-Nov-37	
18	6,552	13-Nov-38	
19	6,916	12-Nov-39	
20	7,280	10-Nov-40	
21	7,644	9-Nov-41	
22	8,008	8-Nov-42	
23	8,372	7-Nov-43	
24	8,736	5-Nov-44	
25	9,100	4-Nov-45	

* based on yields traded at the NSE