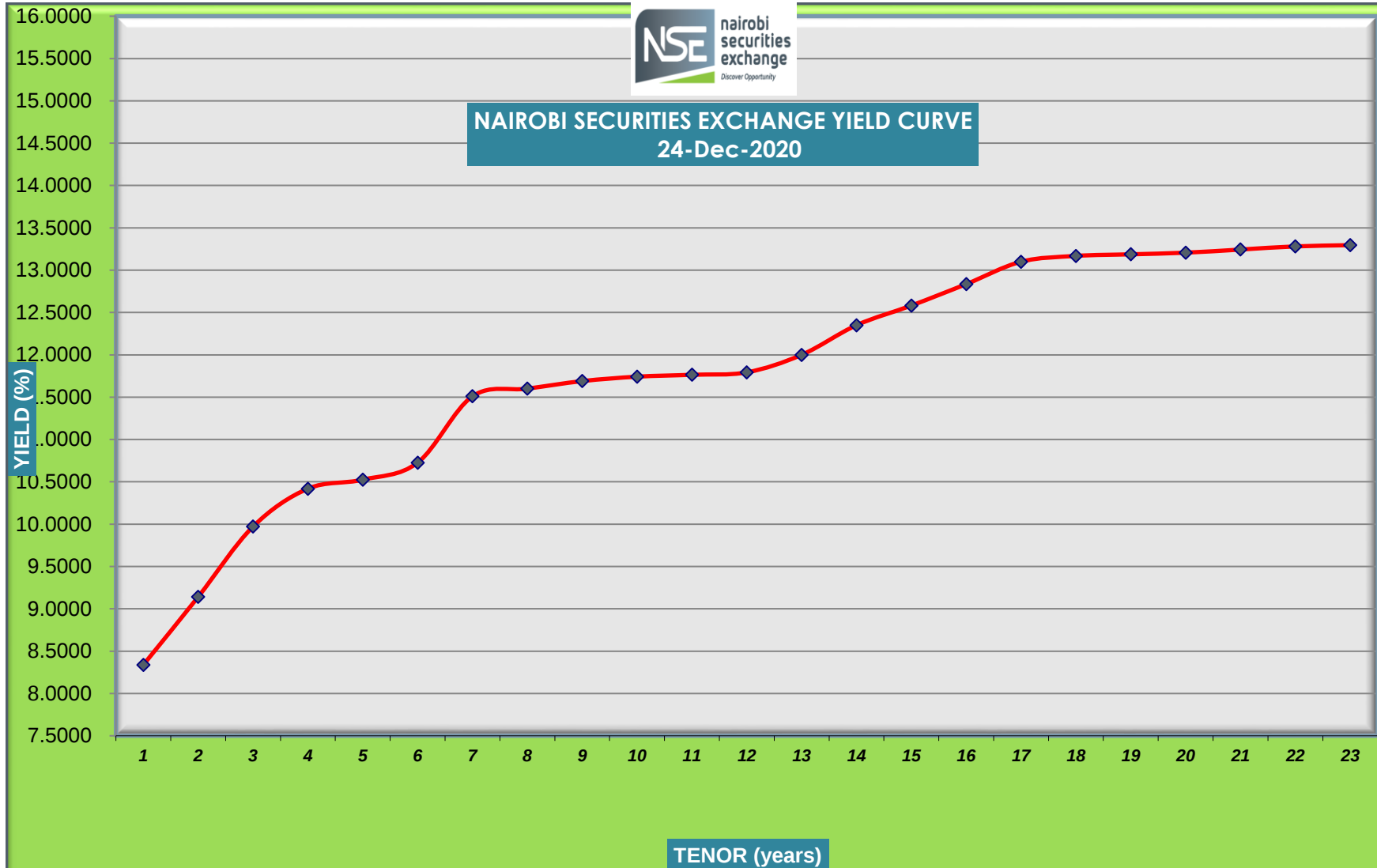


NAIROBI SECURITIES EXCHANGE YIELD CURVE 24-Dec-2020



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24-Dec-2020

Year	YIELDS FOR THE WEEK ENDING
91 day	6.8299
182 day	7.4030
1	8.3380
2	9.1414
3	9.9714
4	10.4191
5	10.5250
6	10.7263
7	11.5102
8	11.6000
9	11.6897
10	11.7421
11	11.7645
12	11.7934
13	12.0000
14	12.3500
15	12.5823
16	12.8353
17	13.1000
18	13.1684
19	13.1875
20	13.2066
21	13.2438
22	13.2808
23	13.2956

	364		Indicative yields
1	364	23-Dec-21	8.2830
2	728	22-Dec-22	
3	1,092	21-Dec-23	
4	1,456	19-Dec-24	
5	1,820	18-Dec-25	
6	2,184	17-Dec-26	
7	2,548	16-Dec-27	
8	2,912	14-Dec-28	
9	3,276	13-Dec-29	
10	3,640	12-Dec-30	
11	4,004	11-Dec-31	
12	4,368	09-Dec-32	
13	4,732	08-Dec-33	
14	5,096	07-Dec-34	
15	5,460	06-Dec-35	
16	5,824	04-Dec-36	
17	6,188	03-Dec-37	
18	6,552	02-Dec-38	
19	6,916	01-Dec-39	
20	7,280	29-Nov-40	
21	7,644	28-Nov-41	
22	8,008	27-Nov-42	
23	8,372	26-Nov-43	
24	8,736	24-Nov-44	
25	9,100	23-Nov-45	

* based on yields traded at the NSE