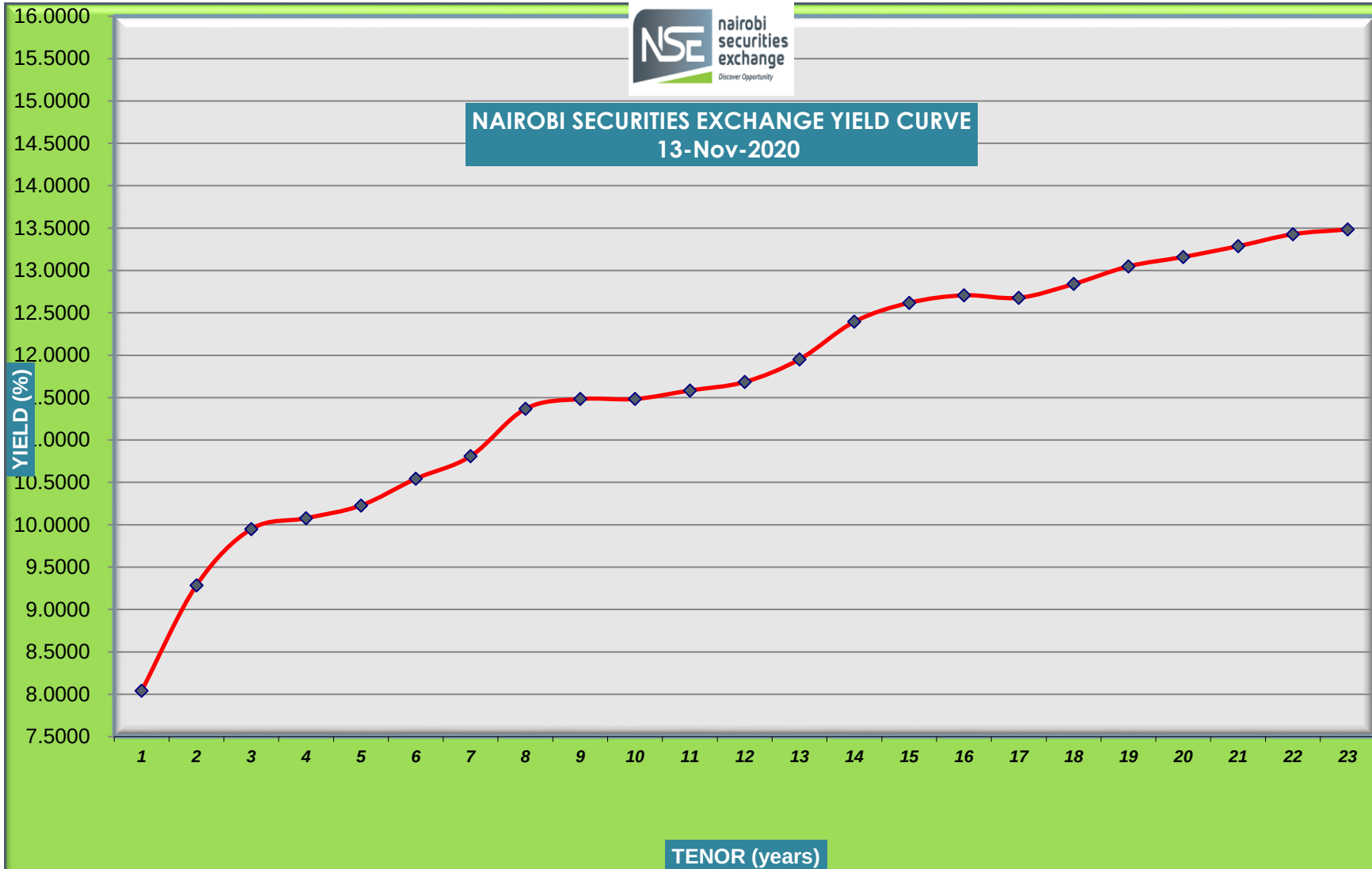


NAIROBI SECURITIES EXCHANGE YIELD CURVE 13-Nov-2020



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13-Nov-2020

Year	YIELDS FOR THE WEEK ENDING
91 day	6.6740
182 day	7.1140
1	8.0420
2	9.2857
3	9.9495
4	10.0776
5	10.2277
6	10.5430
7	10.8086
8	11.3677
9	11.4835
10	11.4840
11	11.5845
12	11.6848
13	11.9522
14	12.3953
15	12.6184
16	12.7075
17	12.6782
18	12.8405
19	13.0487
20	13.1598
21	13.2866
22	13.4281
23	13.4845

	364		Indicative yields
1	364	12-Nov-21	8.0420
2	728	11-Nov-22	
3	1,092	10-Nov-23	
4	1,456	08-Nov-24	
5	1,820	07-Nov-25	
6	2,184	06-Nov-26	
7	2,548	05-Nov-27	
8	2,912	03-Nov-28	
9	3,276	02-Nov-29	
10	3,640	01-Nov-30	
11	4,004	31-Oct-31	
12	4,368	29-Oct-32	
13	4,732	28-Oct-33	
14	5,096	27-Oct-34	
15	5,460	26-Oct-35	
16	5,824	24-Oct-36	
17	6,188	23-Oct-37	
18	6,552	22-Oct-38	
19	6,916	21-Oct-39	
20	7,280	19-Oct-40	
21	7,644	18-Oct-41	
22	8,008	17-Oct-42	
23	8,372	16-Oct-43	
24	8,736	14-Oct-44	
25	9,100	13-Oct-45	

* based on yields traded at the NSE