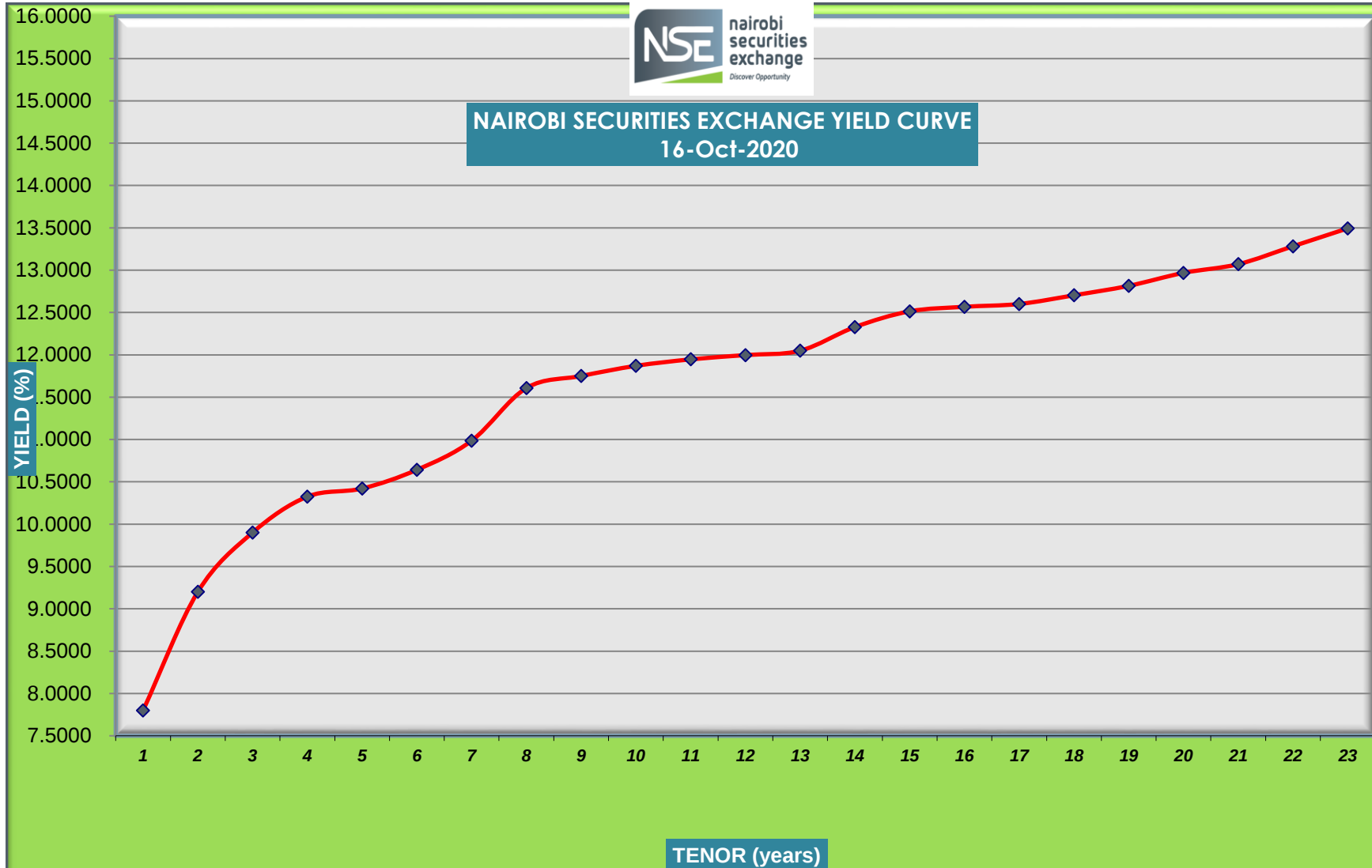


NAIROBI SECURITIES EXCHANGE YIELD CURVE 16-Oct-2020



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16-Oct-2020

Year	YIELDS FOR THE WEEK ENDING
91 day	6.5209
182 day	6.9090
1	7.8000
2	9.2000
3	9.9007
4	10.3250
5	10.4208
6	10.6421
7	10.9856
8	11.6077
9	11.7500
10	11.8700
11	11.9466
12	11.9970
13	12.0492
14	12.3283
15	12.5139
16	12.5674
17	12.6009
18	12.7035
19	12.8148
20	12.9682
21	13.0711
22	13.2826
23	13.4940

	364		Indicative yields
1	364	15-Oct-21	7.8000
2	728	14-Oct-22	
3	1,092	13-Oct-23	
4	1,456	11-Oct-24	
5	1,820	10-Oct-25	
6	2,184	09-Oct-26	
7	2,548	08-Oct-27	
8	2,912	06-Oct-28	
9	3,276	05-Oct-29	
10	3,640	04-Oct-30	
11	4,004	03-Oct-31	
12	4,368	01-Oct-32	
13	4,732	30-Sep-33	
14	5,096	29-Sep-34	
15	5,460	28-Sep-35	
16	5,824	26-Sep-36	
17	6,188	25-Sep-37	
18	6,552	24-Sep-38	
19	6,916	23-Sep-39	
20	7,280	21-Sep-40	
21	7,644	20-Sep-41	
22	8,008	19-Sep-42	
23	8,372	18-Sep-43	
24	8,736	16-Sep-44	
25	9,100	15-Sep-45	

* based on yields traded at the NSE