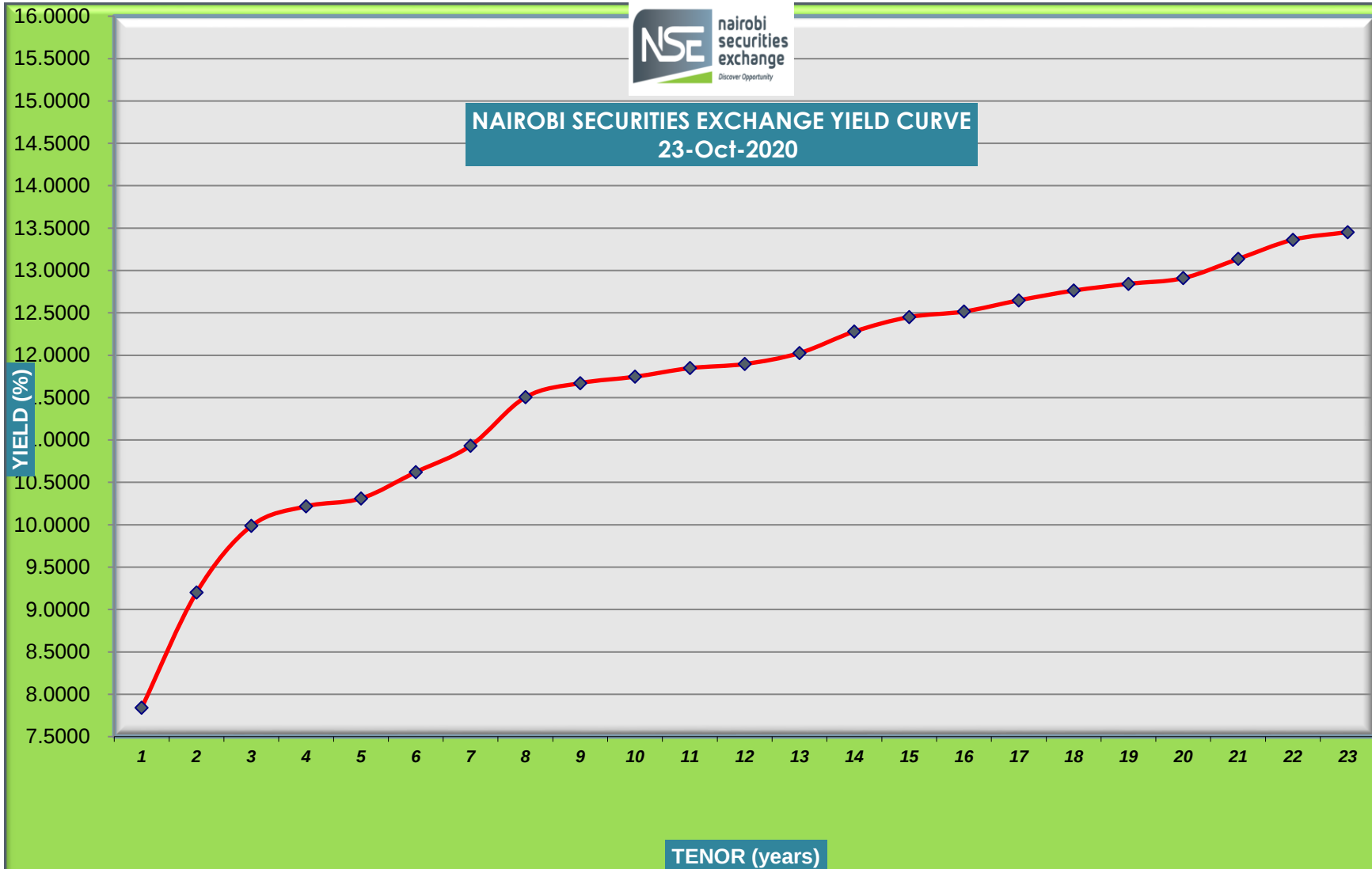


NAIROBI SECURITIES EXCHANGE YIELD CURVE 23-Oct-2020



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23-Oct-2020

Year	YIELDS FOR THE WEEK ENDING
91 day	6.5899
182 day	6.9670
1	7.8400
2	9.2000
3	9.9859
4	10.2180
5	10.3105
6	10.6211
7	10.9327
8	11.5042
9	11.6713
10	11.7466
11	11.8479
12	11.8966
13	12.0259
14	12.2799
15	12.4505
16	12.5158
17	12.6481
18	12.7627
19	12.8427
20	12.9100
21	13.1363
22	13.3627
23	13.4529

	364		Indicative yields
1	364	22-Oct-21	7.8000
2	728	21-Oct-22	
3	1,092	20-Oct-23	
4	1,456	18-Oct-24	
5	1,820	17-Oct-25	
6	2,184	16-Oct-26	
7	2,548	15-Oct-27	
8	2,912	13-Oct-28	
9	3,276	12-Oct-29	
10	3,640	11-Oct-30	
11	4,004	10-Oct-31	
12	4,368	08-Oct-32	
13	4,732	07-Oct-33	
14	5,096	06-Oct-34	
15	5,460	05-Oct-35	
16	5,824	03-Oct-36	
17	6,188	02-Oct-37	
18	6,552	01-Oct-38	
19	6,916	30-Sep-39	
20	7,280	28-Sep-40	
21	7,644	27-Sep-41	
22	8,008	26-Sep-42	
23	8,372	25-Sep-43	
24	8,736	23-Sep-44	
25	9,100	22-Sep-45	

* based on yields traded at the NSE