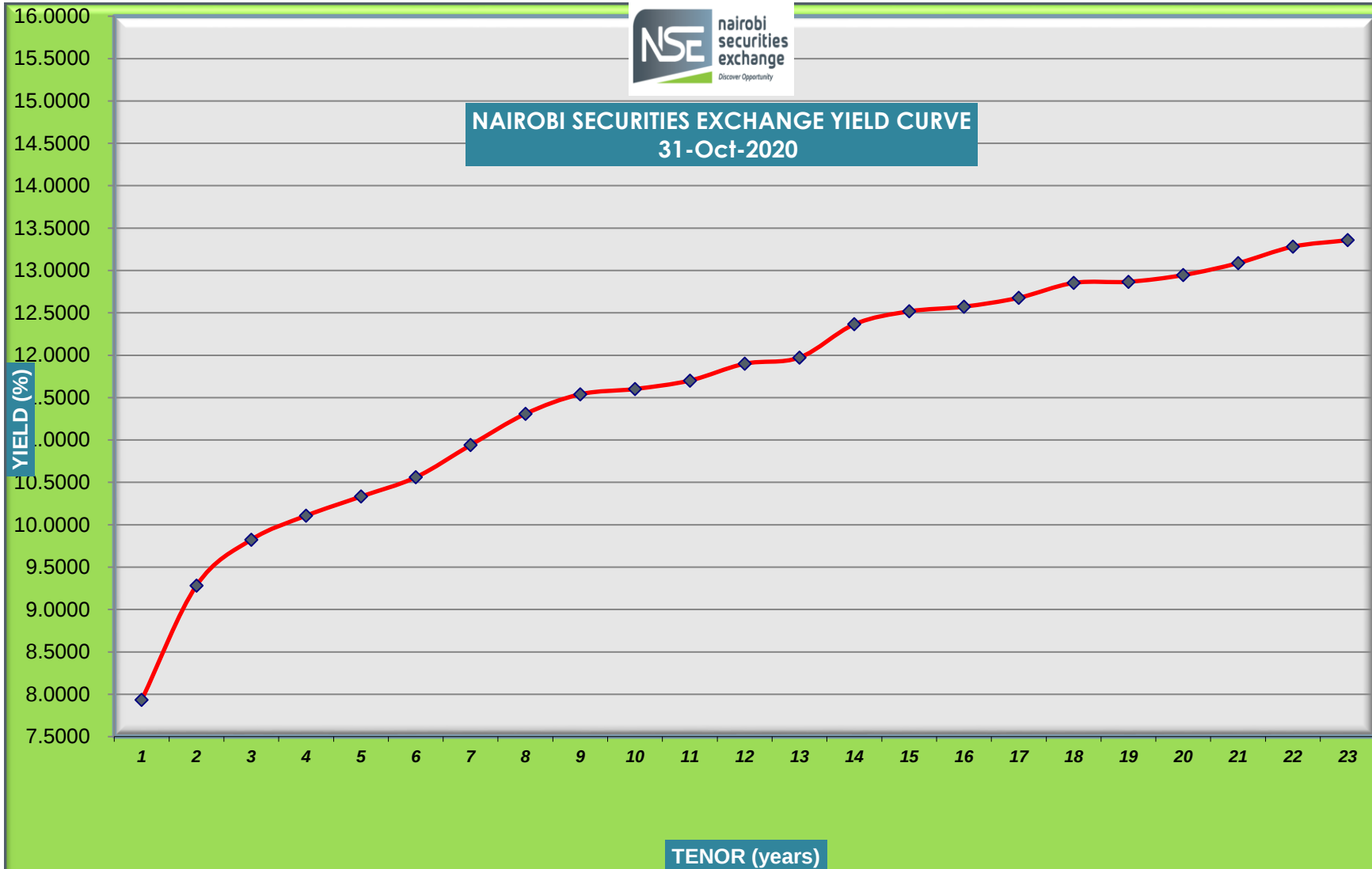


NAIROBI SECURITIES EXCHANGE YIELD CURVE 31-Oct-2020



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31-Oct-2020

Year	YIELDS FOR THE WEEK ENDING
91 day	6.8539
182 day	7.0380
1	7.9330
2	9.2823
3	9.8242
4	10.1071
5	10.3326
6	10.5604
7	10.9399
8	11.3086
9	11.5395
10	11.6021
11	11.7014
12	11.9000
13	11.9731
14	12.3654
15	12.5177
16	12.5731
17	12.6782
18	12.8534
19	12.8668
20	12.8459
21	13.0872
22	13.2808
23	13.3579

	364		Indicative yields
1	364	30-Oct-21	6.6530
2	728	29-Oct-22	
3	1,092	28-Oct-23	
4	1,456	26-Oct-24	
5	1,820	25-Oct-25	
6	2,184	24-Oct-26	
7	2,548	23-Oct-27	
8	2,912	21-Oct-28	
9	3,276	20-Oct-29	
10	3,640	19-Oct-30	
11	4,004	18-Oct-31	
12	4,368	16-Oct-32	
13	4,732	15-Oct-33	
14	5,096	14-Oct-34	
15	5,460	13-Oct-35	
16	5,824	11-Oct-36	
17	6,188	10-Oct-37	
18	6,552	09-Oct-38	
19	6,916	08-Oct-39	
20	7,280	06-Oct-40	
21	7,644	05-Oct-41	
22	8,008	04-Oct-42	
23	8,372	03-Oct-43	
24	8,736	01-Oct-44	
25	9,100	30-Sep-45	

* based on yields traded at the NSE