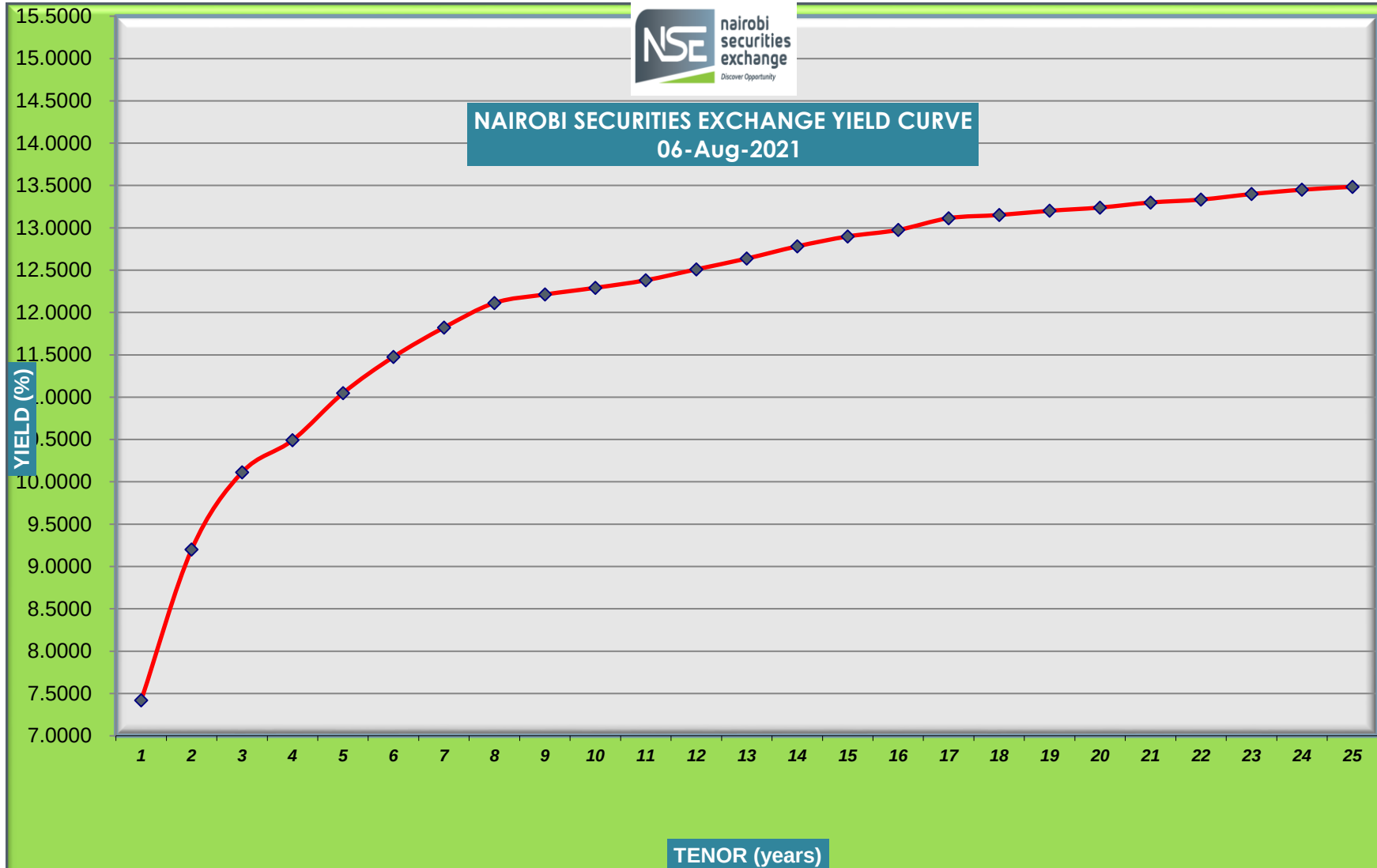


## NAIROBI SECURITIES EXCHANGE YIELD CURVE 06-Aug-2021



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6-Aug-2021

| Year    | YIELDS FOR                |
|---------|---------------------------|
| 91 day  | THE WEEK ENDING<br>6.5130 |
| 182 day | 7.0460                    |
| 1       | 7.4180                    |
| 2       | 9.1988                    |
| 3       | 10.1125                   |
| 4       | 10.4910                   |
| 5       | 11.0476                   |
| 6       | 11.4756                   |
| 7       | 11.8218                   |
| 8       | 12.1127                   |
| 9       | 12.2127                   |
| 10      | 12.2918                   |
| 11      | 12.3812                   |
| 12      | 12.5100                   |
| 13      | 12.6374                   |
| 14      | 12.7817                   |
| 15      | 12.8985                   |
| 16      | 12.9753                   |
| 17      | 13.1143                   |
| 18      | 13.1514                   |
| 19      | 13.2015                   |
| 20      | 13.2398                   |
| 21      | 13.2994                   |
| 22      | 13.3341                   |
| 23      | 13.3990                   |
| 24      | 13.4504                   |
| 25      | 13.4850                   |

|    |       |           | Indicative yields |
|----|-------|-----------|-------------------|
| 1  | 364   | 05-Aug-22 | 7.4180            |
| 2  | 728   | 04-Aug-23 |                   |
| 3  | 1,092 | 02-Aug-24 |                   |
| 4  | 1,456 | 01-Aug-25 |                   |
| 5  | 1,820 | 31-Jul-26 |                   |
| 6  | 2,184 | 30-Jul-27 |                   |
| 7  | 2,548 | 28-Jul-28 |                   |
| 8  | 2,912 | 27-Jul-29 |                   |
| 9  | 3,276 | 26-Jul-30 |                   |
| 10 | 3,640 | 25-Jul-31 |                   |
| 11 | 4,004 | 23-Jul-32 |                   |
| 12 | 4,368 | 22-Jul-33 |                   |
| 13 | 4,732 | 21-Jul-34 |                   |
| 14 | 5,096 | 20-Jul-35 |                   |
| 15 | 5,460 | 18-Jul-36 |                   |
| 16 | 5,824 | 17-Jul-37 |                   |
| 17 | 6,188 | 16-Jul-38 |                   |
| 18 | 6,552 | 15-Jul-39 |                   |
| 19 | 6,916 | 13-Jul-40 |                   |
| 20 | 7,280 | 12-Jul-41 |                   |
| 21 | 7,644 | 11-Jul-42 |                   |
| 22 | 8,008 | 10-Jul-43 |                   |
| 23 | 8,372 | 08-Jul-44 |                   |
| 24 | 8,736 | 07-Jul-45 |                   |
| 25 | 9,100 | 06-Jul-46 |                   |

\* based on yields traded at the NSE