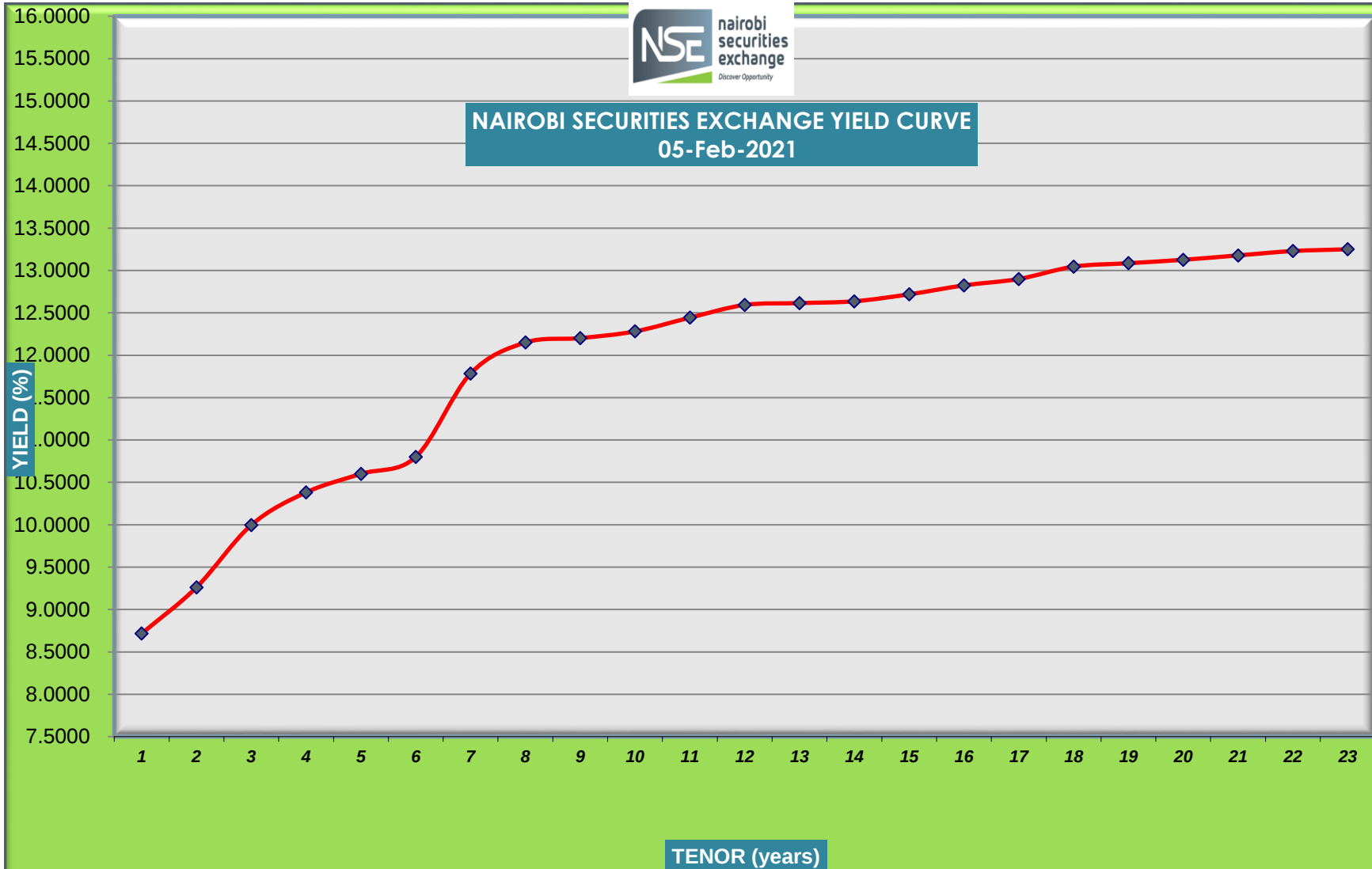


NAIROBI SECURITIES EXCHANGE YIELD CURVE 05-Feb-2021



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5-Feb-2021

Year	YIELDS FOR THE WEEK ENDING
91 day	6.8739
182 day	7.5940
1	8.7160
2	9.2621
3	9.9970
4	10.3817
5	10.6007
6	10.8004
7	11.7840
8	12.1500
9	12.2020
10	12.2814
11	12.4435
12	12.5935
13	12.6153
14	12.6368
15	12.7188
16	12.8244
17	12.9000
18	13.0454
19	13.0858
20	13.1262
21	13.1779
22	13.2295
23	13.2500

			Indicative yields
1	364	04-Feb-22	8.7160
2	728	03-Feb-23	
3	1,092	02-Feb-24	
4	1,456	31-Jan-25	
5	1,820	30-Jan-26	
6	2,184	29-Jan-27	
7	2,548	28-Jan-28	
8	2,912	26-Jan-29	
9	3,276	25-Jan-30	
10	3,640	24-Jan-31	
11	4,004	23-Jan-32	
12	4,368	21-Jan-33	
13	4,732	20-Jan-34	
14	5,096	19-Jan-35	
15	5,460	18-Jan-36	
16	5,824	16-Jan-37	
17	6,188	15-Jan-38	
18	6,552	14-Jan-39	
19	6,916	13-Jan-40	
20	7,280	11-Jan-41	
21	7,644	10-Jan-42	
22	8,008	09-Jan-43	
23	8,372	08-Jan-44	
24	8,736	06-Jan-45	
25	9,100	05-Jan-46	

* based on yields traded at the NSE