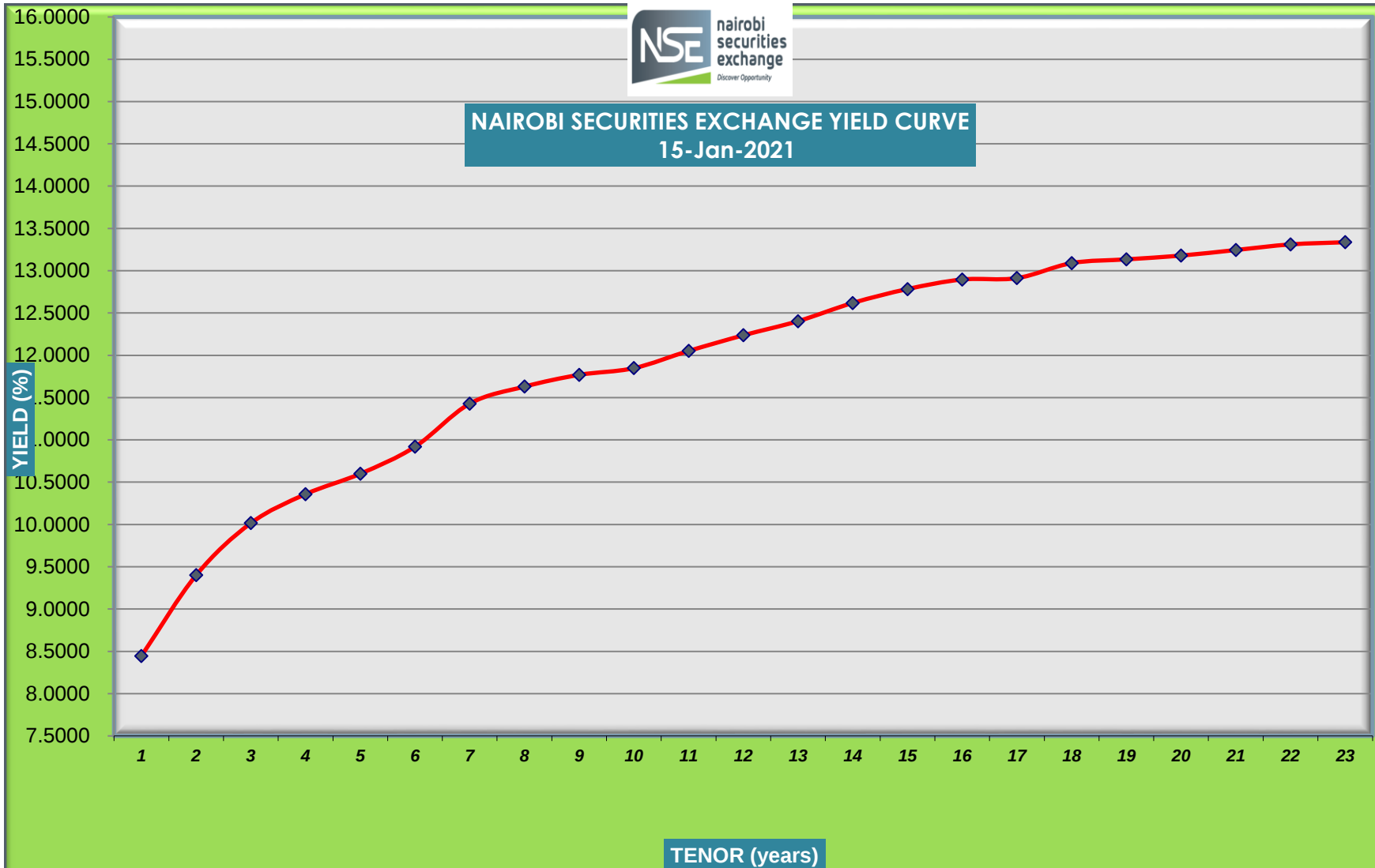


NAIROBI SECURITIES EXCHANGE YIELD CURVE 15-Jan-2021



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15-Jan-2021

Year	YIELDS FOR THE WEEK ENDING
91 day	6.8849
182 day	7.5220
1	8.4450
2	9.4000
3	10.0157
4	10.3581
5	10.5996
6	10.9188
7	11.4286
8	11.6297
9	11.7688
10	11.8482
11	12.0515
12	12.2365
13	12.4037
14	12.6190
15	12.7832
16	12.8962
17	12.9124
18	13.0901
19	13.1345
20	13.1788
21	13.2450
22	13.3111
23	13.3372

	364		Indicative yields
1	364	14-Jan-22	8.4450
2	728	13-Jan-23	
3	1,092	12-Jan-24	
4	1,456	10-Jan-25	
5	1,820	09-Jan-26	
6	2,184	08-Jan-27	
7	2,548	07-Jan-28	
8	2,912	05-Jan-29	
9	3,276	04-Jan-30	
10	3,640	03-Jan-31	
11	4,004	02-Jan-32	
12	4,368	31-Dec-32	
13	4,732	30-Dec-33	
14	5,096	29-Dec-34	
15	5,460	28-Dec-35	
16	5,824	26-Dec-36	
17	6,188	25-Dec-37	
18	6,552	24-Dec-38	
19	6,916	23-Dec-39	
20	7,280	21-Dec-40	
21	7,644	20-Dec-41	
22	8,008	19-Dec-42	
23	8,372	18-Dec-43	
24	8,736	16-Dec-44	
25	9,100	15-Dec-45	

* based on yields traded at the NSE