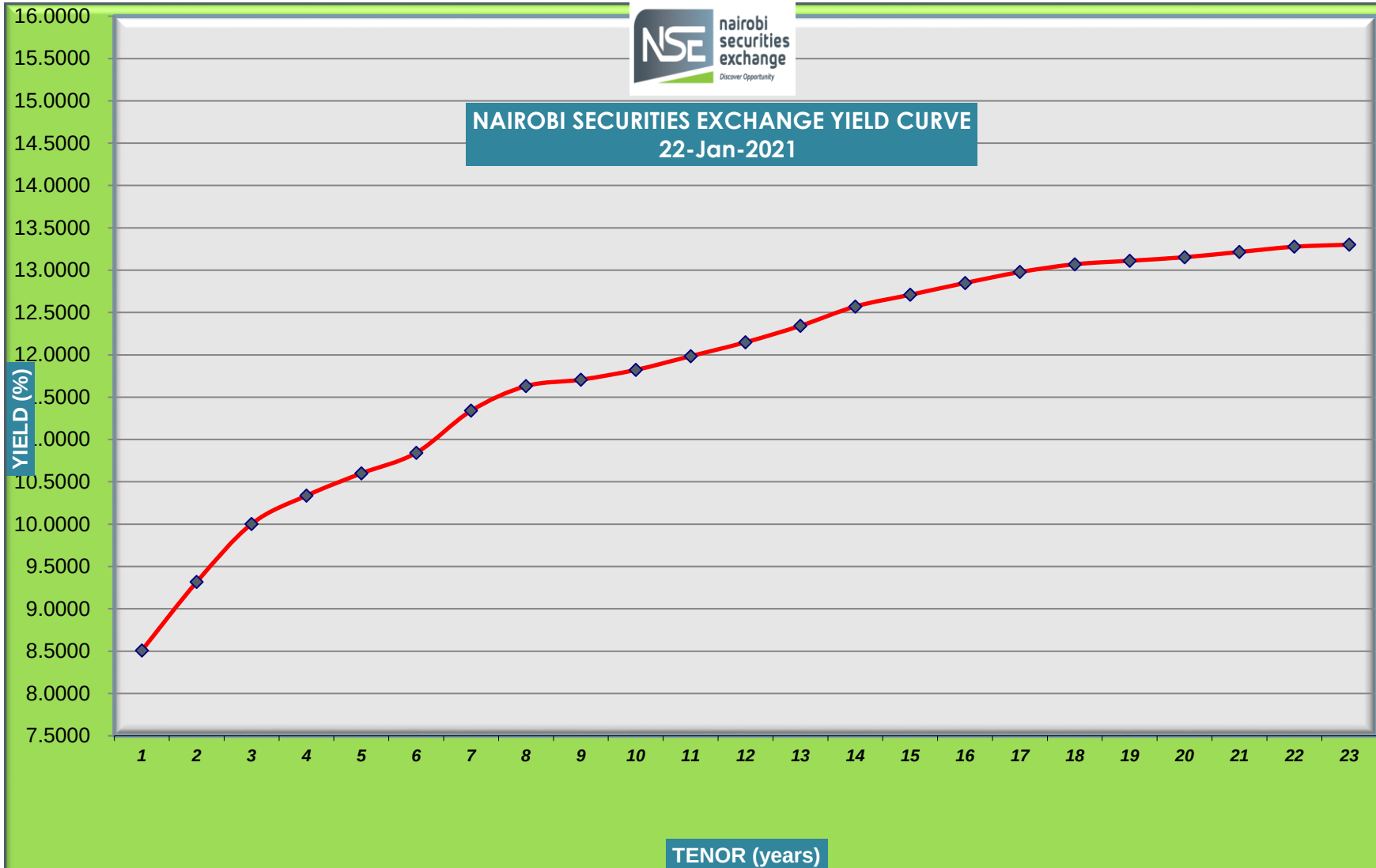


NAIROBI SECURITIES EXCHANGE YIELD CURVE 22-Jan-2021



Disclaimer: The Nairobi Securities Exchange believes that all the information provided above is accurate and reliable but gives no warranty of accuracy or reliability of such information to you or to any third party. The Nairobi Securities Exchange accepts no responsibility for damages or loss arising in any way out of or in connection with or incidental to any errors or omissions in any information provided in this report, whether arising from negligence or otherwise

22-Jan-2021

Year	YIELDS FOR THE WEEK ENDING
91 day	6.9539
182 day	7.5080
1	8.5080
2	9.3167
3	10.0024
4	10.3370
5	10.6000
6	10.8425
7	11.3398
8	11.6304
9	11.7063
10	11.8223
11	11.9845
12	12.1486
13	12.3427
14	12.5710
15	12.7091
16	12.8486
17	12.8778
18	13.0696
19	13.1113
20	13.1529
21	13.2150
22	13.2770
23	13.3016

	364		Indicative yields
1	364	21-Jan-22	8.5080
2	728	20-Jan-23	
3	1,092	19-Jan-24	
4	1,456	17-Jan-25	
5	1,820	16-Jan-26	
6	2,184	15-Jan-27	
7	2,548	14-Jan-28	
8	2,912	12-Jan-29	
9	3,276	11-Jan-30	
10	3,640	10-Jan-31	
11	4,004	09-Jan-32	
12	4,368	07-Jan-33	
13	4,732	06-Jan-34	
14	5,096	05-Jan-35	
15	5,460	04-Jan-36	
16	5,824	02-Jan-37	
17	6,188	01-Jan-38	
18	6,552	31-Dec-38	
19	6,916	30-Dec-39	
20	7,280	28-Dec-40	
21	7,644	27-Dec-41	
22	8,008	26-Dec-42	
23	8,372	25-Dec-43	
24	8,736	23-Dec-44	
25	9,100	22-Dec-45	

* based on yields traded at the NSE