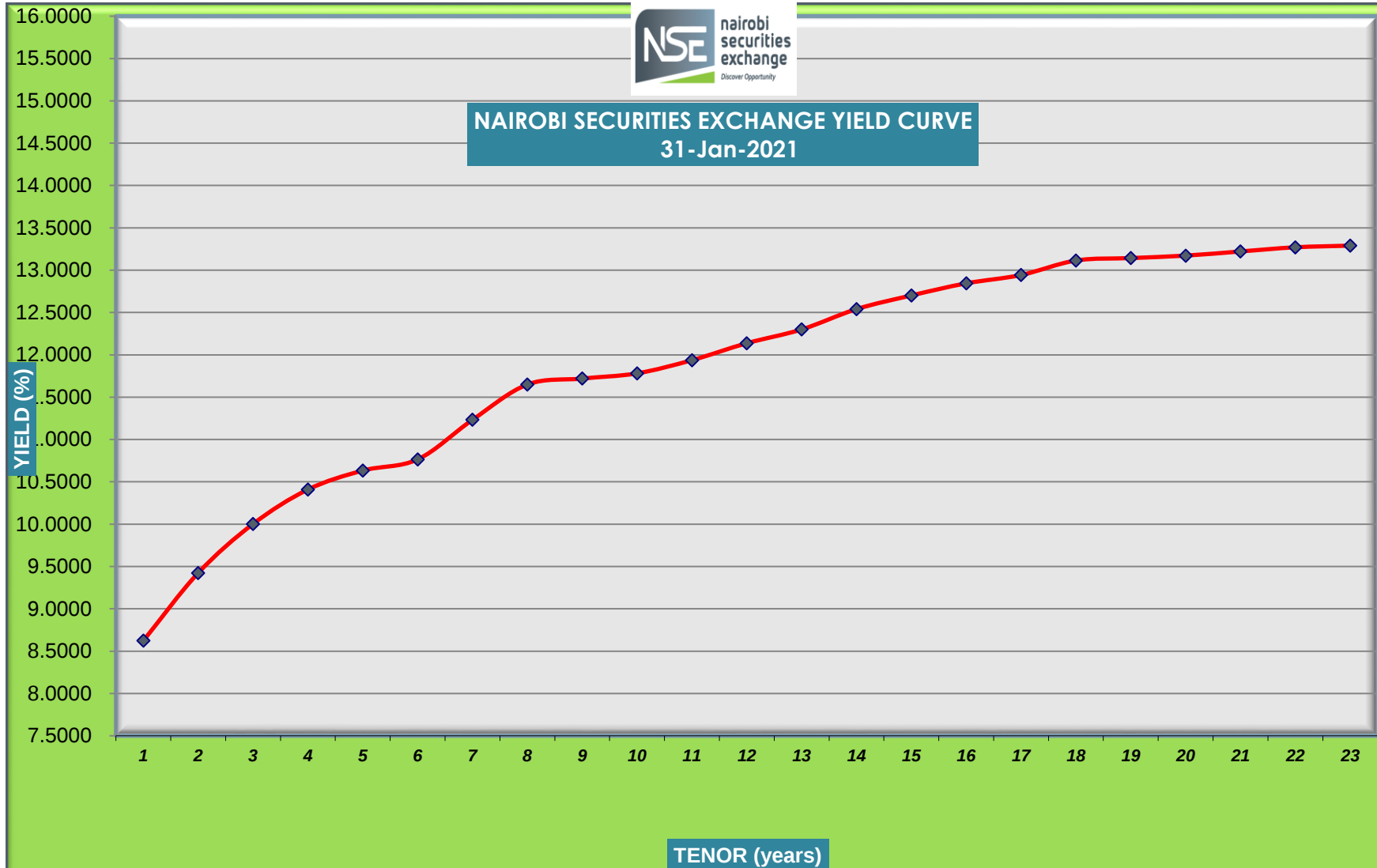


NAIROBI SECURITIES EXCHANGE YIELD CURVE 31-Jan-2021



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Year	YIELDS FOR THE WEEK ENDING
91 day	6.9870
182 day	7.5780
1	8.6230
2	9.4234
3	10.0023
4	10.4089
5	10.6331
6	10.7645
7	11.2327
8	11.6493
9	11.7198
10	11.7813
11	11.9369
12	12.1371
13	12.3000
14	12.5401
15	12.7016
16	12.8445
17	12.9429
18	13.1141
19	13.1431
20	13.1720
21	13.2213
22	13.2704
23	13.2900

29-Jan-2021

	364		Indicative yields
1	364	28-Jan-22	8.6230
2	728	27-Jan-23	
3	1,092	26-Jan-24	
4	1,456	24-Jan-25	
5	1,820	23-Jan-26	
6	2,184	22-Jan-27	
7	2,548	21-Jan-28	
8	2,912	19-Jan-29	
9	3,276	18-Jan-30	
10	3,640	17-Jan-31	
11	4,004	16-Jan-32	
12	4,368	14-Jan-33	
13	4,732	13-Jan-34	
14	5,096	12-Jan-35	
15	5,460	11-Jan-36	
16	5,824	09-Jan-37	
17	6,188	08-Jan-38	
18	6,552	07-Jan-39	
19	6,916	06-Jan-40	
20	7,280	04-Jan-41	
21	7,644	03-Jan-42	
22	8,008	02-Jan-43	
23	8,372	01-Jan-44	
24	8,736	30-Dec-44	
25	9,100	29-Dec-45	

* based on yields traded at the NSE