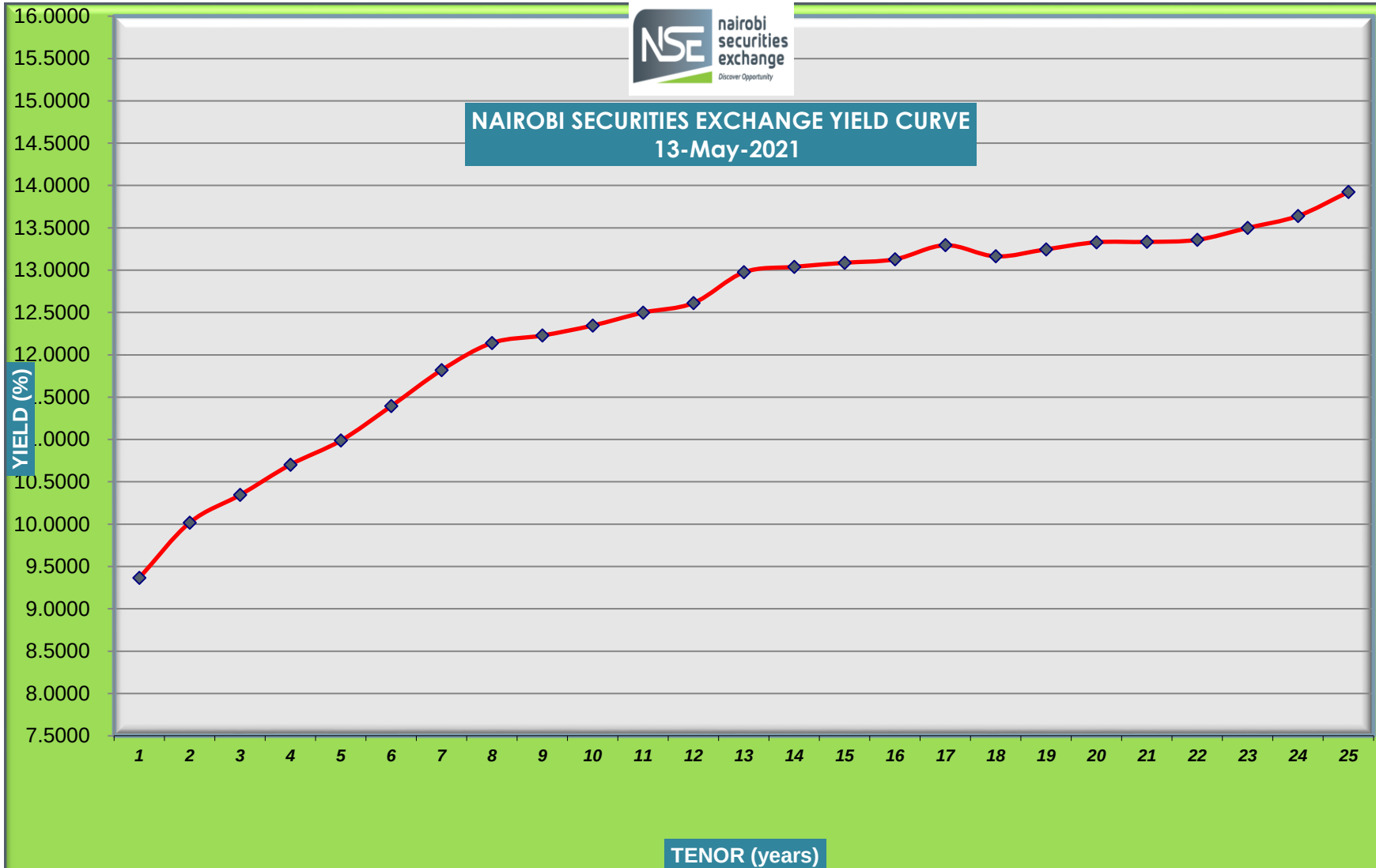


NAIROBI SECURITIES EXCHANGE YIELD CURVE 13-May-2021



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13-May-2021

Year	YIELDS FOR
91 day	THE WEEK ENDING
	7.1560
182 day	7.9950
1	9.3650
2	10.0177
3	10.3446
4	10.7030
5	10.9871
6	11.3945
7	11.8199
8	12.1402
9	12.2280
10	12.3465
11	12.4993
12	12.6123
13	12.9750
14	13.0394
15	13.0873
16	13.1291
17	13.2950
18	13.1631
19	13.2466
20	13.3300
21	13.3336
22	13.3587
23	13.4994
24	13.6409
25	13.9240

			Indicative yields
1	364	12-May-22	9.3650
2	728	11-May-23	
3	1,092	09-May-24	
4	1,456	08-May-25	
5	1,820	07-May-26	
6	2,184	06-May-27	
7	2,548	04-May-28	
8	2,912	03-May-29	
9	3,276	02-May-30	
10	3,640	01-May-31	
11	4,004	29-Apr-32	
12	4,368	28-Apr-33	
13	4,732	27-Apr-34	
14	5,096	26-Apr-35	
15	5,460	24-Apr-36	
16	5,824	23-Apr-37	
17	6,188	22-Apr-38	
18	6,552	21-Apr-39	
19	6,916	19-Apr-40	
20	7,280	18-Apr-41	
21	7,644	17-Apr-42	
22	8,008	16-Apr-43	
23	8,372	14-Apr-44	
24	8,736	13-Apr-45	
25	9,100	12-Apr-46	

* based on yields traded at the NSE