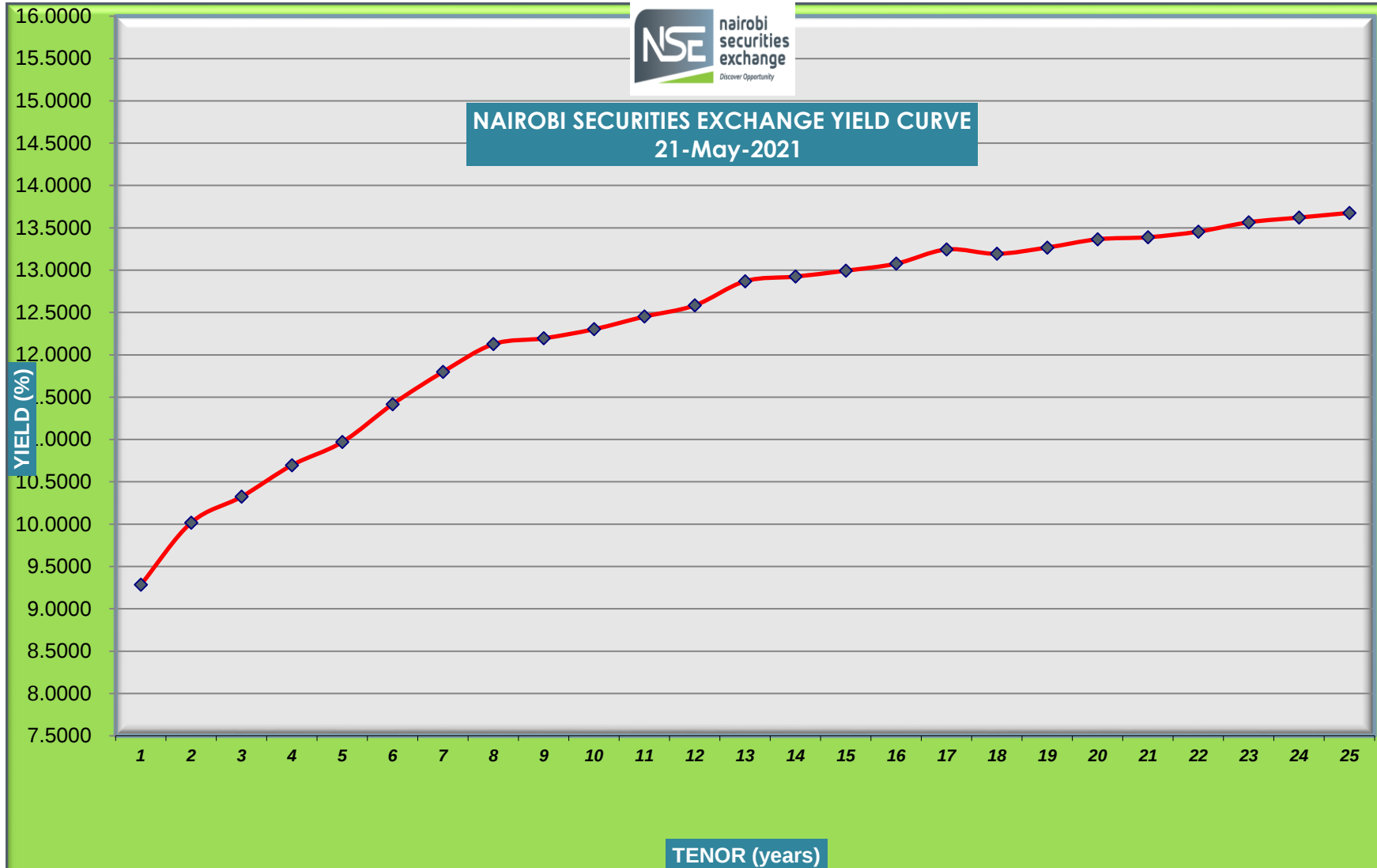


NAIROBI SECURITIES EXCHANGE YIELD CURVE 21-May-2021



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21-May-2021

Year	YIELDS FOR
91 day	THE WEEK ENDING
	7.1550
182 day	7.9530
1	9.2840
2	10.0177
3	10.3240
4	10.6965
5	10.9695
6	11.4172
7	11.7987
8	12.1260
9	12.1951
10	12.3024
11	12.4517
12	12.5844
13	12.8696
14	12.9243
15	12.9939
16	13.0771
17	13.2450
18	13.1935
19	13.2676
20	13.3654
21	13.3891
22	13.4550
23	13.5660
24	13.6215
25	13.6770

			Indicative yields
1	364	20-May-22	9.2840
2	728	19-May-23	
3	1,092	17-May-24	
4	1,456	16-May-25	
5	1,820	15-May-26	
6	2,184	14-May-27	
7	2,548	12-May-28	
8	2,912	11-May-29	
9	3,276	10-May-30	
10	3,640	09-May-31	
11	4,004	07-May-32	
12	4,368	06-May-33	
13	4,732	05-May-34	
14	5,096	04-May-35	
15	5,460	02-May-36	
16	5,824	01-May-37	
17	6,188	30-Apr-38	
18	6,552	29-Apr-39	
19	6,916	27-Apr-40	
20	7,280	26-Apr-41	
21	7,644	25-Apr-42	
22	8,008	24-Apr-43	
23	8,372	22-Apr-44	
24	8,736	21-Apr-45	
25	9,100	20-Apr-46	

* based on yields traded at the NSE