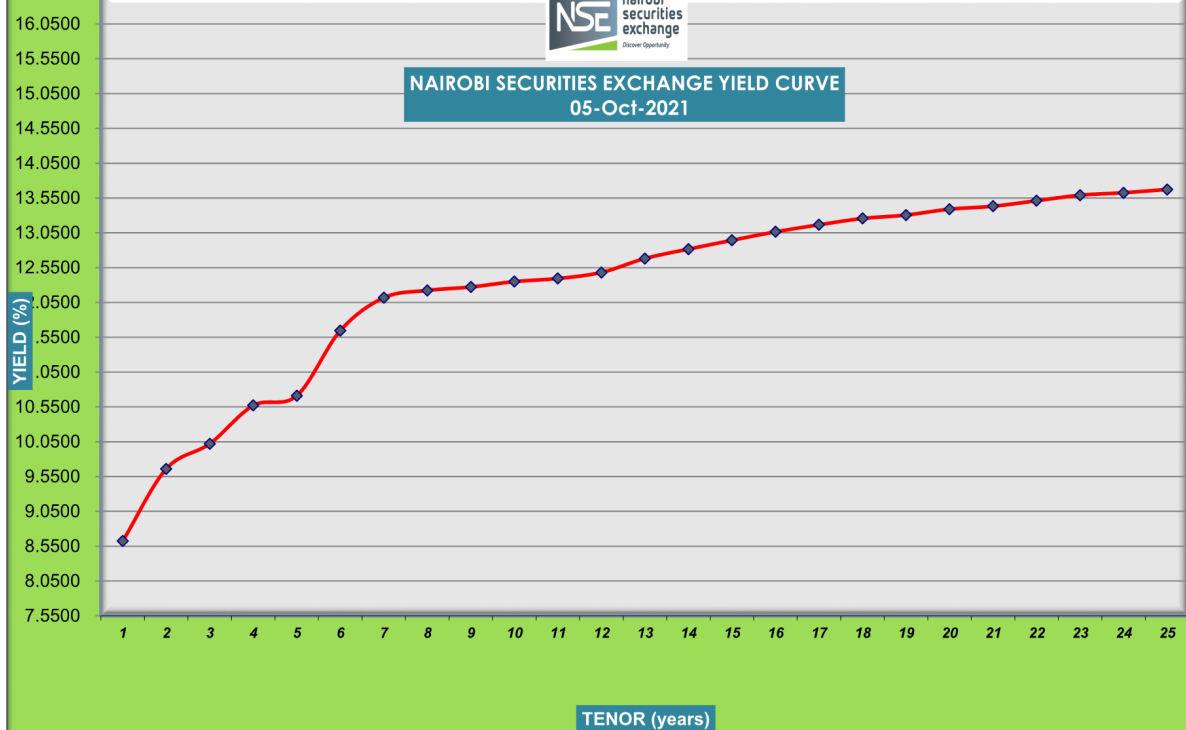




NAIROBI SECURITIES EXCHANGE YIELD CURVE
05-Oct-2021



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

5-Nov-2021

Year	YIELDS FOR THE WEEK ENDING
91 day	7.3976
182 day	7.5549
1	8.6240
2	9.6604
3	10.0221
4	10.9715
5	10.7118
6	11.5468
7	12.1190
8	12.2237
9	12.2726
10	12.3504
11	12.3949
12	12.4812
13	12.6824
14	12.8169
15	12.9433
16	13.0657
17	13.1657
18	13.2568
19	13.3056
20	13.3909
21	13.4322
22	13.5116
23	13.5912
24	13.6264
25	13.6737

		Indicative yields
1	364	04-Nov-22 8.0280
2	728	03-Nov-23
3	1,092	01-Nov-24
4	1,456	31-Oct-25
5	1,820	30-Oct-26
6	2,184	29-Oct-27
7	2,548	27-Oct-28
8	2,912	26-Oct-29
9	3,276	25-Oct-30
10	3,640	24-Oct-31
11	4,004	22-Oct-32
12	4,368	21-Oct-33
13	4,732	20-Oct-34
14	5,096	19-Oct-35
15	5,460	17-Oct-36
16	5,824	16-Oct-37
17	6,188	15-Oct-38
18	6,552	14-Oct-39
19	6,916	12-Oct-40
20	7,280	11-Oct-41
21	7,644	10-Oct-42
22	8,008	09-Oct-43
23	8,372	07-Oct-44
24	8,736	06-Oct-45
25	9,100	05-Oct-46

* based on yields traded at the NSE