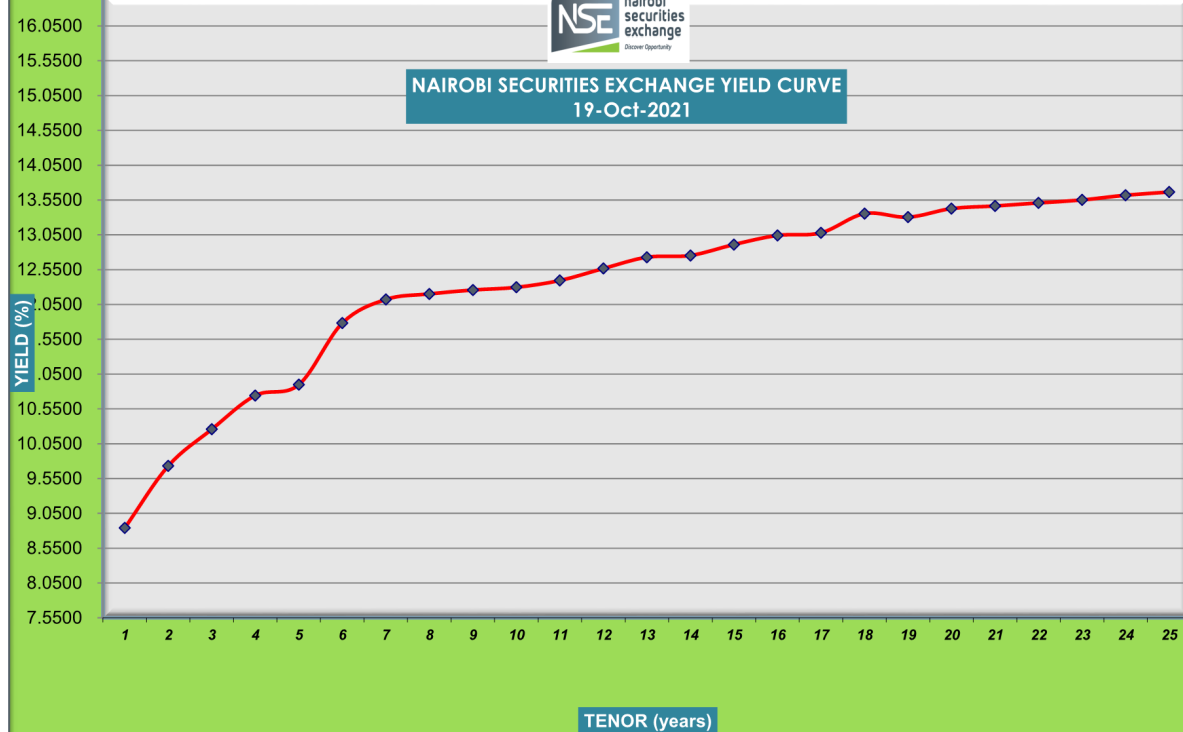




NAIROBI SECURITIES EXCHANGE YIELD CURVE
19-Oct-2021



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Year	YIELDS FOR THE WEEK ENDING
91 day	7.1140
182 day	7.7470
1	8.8400
2	9.7312
3	10.2583
4	10.7436
5	10.8986
6	11.7833
7	12.1224
8	12.2019
9	12.2582
10	12.2966
11	12.3949
12	12.5669
13	12.7290
14	12.7542
15	12.9112
16	13.0420
17	13.0793
18	13.3562
19	13.3043
20	13.4277
21	13.4649
22	13.5087
23	13.5515
24	13.6194
25	13.6650

19-Nov-2021

			Indicative yields
1	364	18-Nov-22	8.7450
2	728	17-Nov-23	
3	1,092	15-Nov-24	
4	1,456	14-Nov-25	
5	1,820	13-Nov-26	
6	2,184	12-Nov-27	
7	2,548	10-Nov-28	
8	2,912	09-Nov-29	
9	3,276	08-Nov-30	
10	3,640	07-Nov-31	
11	4,004	05-Nov-32	
12	4,368	04-Nov-33	
13	4,732	03-Nov-34	
14	5,096	02-Nov-35	
15	5,460	31-Oct-36	
16	5,824	30-Oct-37	
17	6,188	29-Oct-38	
18	6,552	28-Oct-39	
19	6,916	26-Oct-40	
20	7,280	25-Oct-41	
21	7,644	24-Oct-42	
22	8,008	23-Oct-43	
23	8,372	21-Oct-44	
24	8,736	20-Oct-45	
25	9,100	19-Oct-46	

* based on yields traded at the NSE