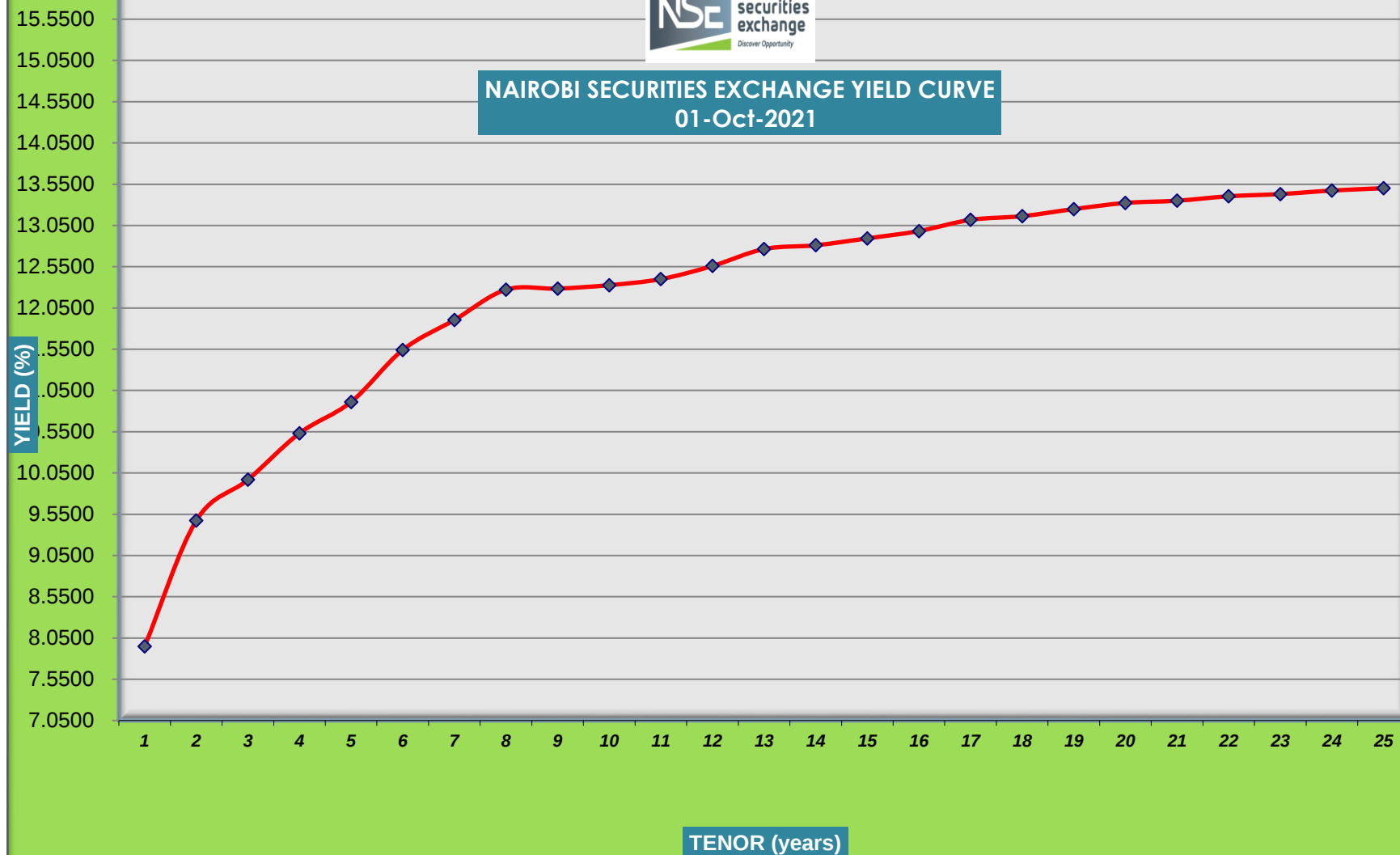


NAIROBI SECURITIES EXCHANGE YIELD CURVE 01-Oct-2021



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	YIELDS FOR THE
Year	WEEK ENDING
91 day	6.8950
182 day	7.2820
1	7.9490
2	9.4730
3	9.9682
4	10.5322
5	10.9116
6	11.5418
7	11.9049
8	12.2721
9	12.2846
10	12.3265
11	12.4000
12	12.5591
13	12.7642
14	12.8099
15	12.8936
16	12.9822
17	13.1181
18	13.1628
19	13.2486
20	13.3230
21	13.3499
22	13.4036
23	13.4304
24	13.4731
25	13.5017

1-Oct-2021

			Indicative yields
	364		
1	364	30-Sep-22	7.9490
2	728	29-Sep-23	
3	1,092	27-Sep-24	
4	1,456	26-Sep-25	
5	1,820	25-Sep-26	
6	2,184	24-Sep-27	
7	2,548	22-Sep-28	
8	2,912	21-Sep-29	
9	3,276	20-Sep-30	
10	3,640	19-Sep-31	
11	4,004	17-Sep-32	
12	4,368	16-Sep-33	
13	4,732	15-Sep-34	
14	5,096	14-Sep-35	
15	5,460	12-Sep-36	
16	5,824	11-Sep-37	
17	6,188	10-Sep-38	
18	6,552	09-Sep-39	
19	6,916	07-Sep-40	
20	7,280	06-Sep-41	
21	7,644	05-Sep-42	
22	8,008	04-Sep-43	
23	8,372	02-Sep-44	
24	8,736	01-Sep-45	
25	9,100	31-Aug-46	

* based on yields traded at the NSE