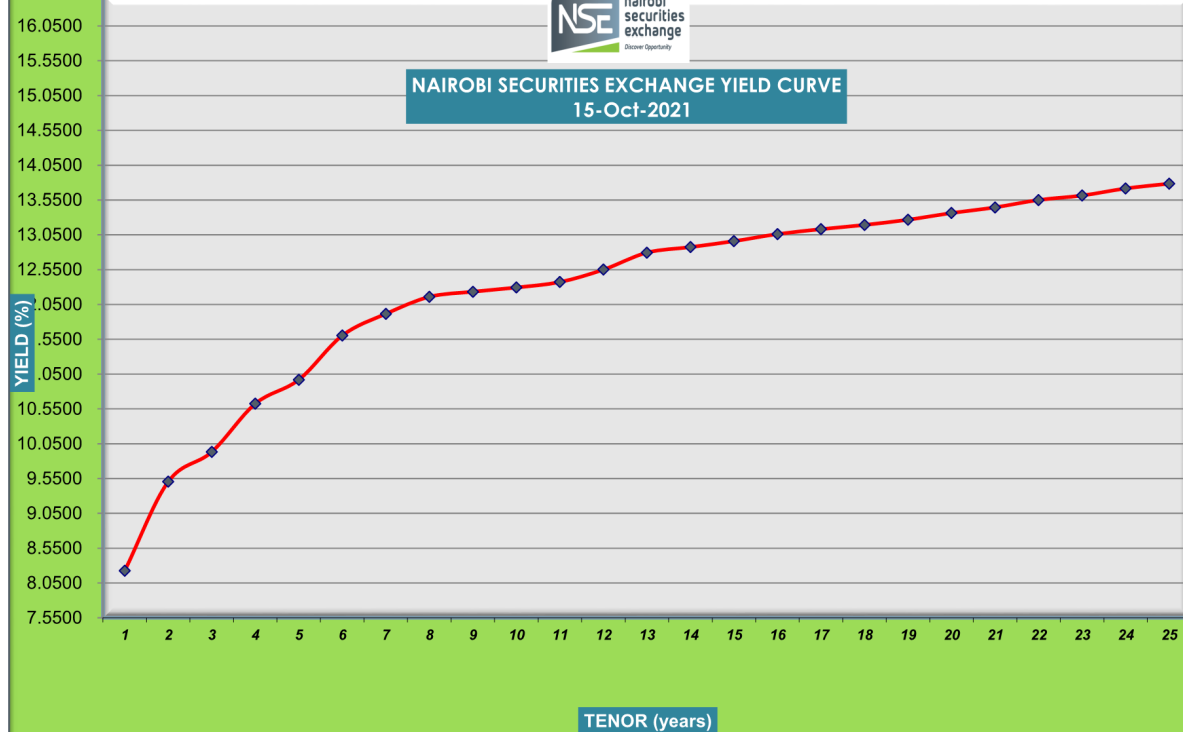




NAIROBI SECURITIES EXCHANGE YIELD CURVE
15-Oct-2021



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15-Oct-2021

Year	YIELDS FOR THE WEEK ENDING
91 day	8.3520
182 day	7.4280
1	8.2250
2	9.5059
3	9.9330
4	10.6253
5	10.9692
6	11.6047
7	11.9160
8	12.1603
9	12.2335
10	12.2939
11	12.3725
12	12.5507
13	12.7945
14	12.8744
15	12.9593
16	13.0613
17	13.1319
18	13.1922
19	13.2673
20	13.3643
21	13.4447
22	13.5509
23	13.6150
24	13.7167
25	13.7859

		Indicative yields
1	364	14-Oct-22 8.0280
2	728	13-Oct-23
3	1,092	11-Oct-24
4	1,456	10-Oct-25
5	1,820	09-Oct-26
6	2,184	08-Oct-27
7	2,548	06-Oct-28
8	2,912	05-Oct-29
9	3,276	04-Oct-30
10	3,640	03-Oct-31
11	4,004	01-Oct-32
12	4,368	30-Sep-33
13	4,732	29-Sep-34
14	5,096	28-Sep-35
15	5,460	26-Sep-36
16	5,824	25-Sep-37
17	6,188	24-Sep-38
18	6,552	23-Sep-39
19	6,916	21-Sep-40
20	7,280	20-Sep-41
21	7,644	19-Sep-42
22	8,008	18-Sep-43
23	8,372	16-Sep-44
24	8,736	15-Sep-45
25	9,100	14-Sep-46

* based on yields traded at the NSE