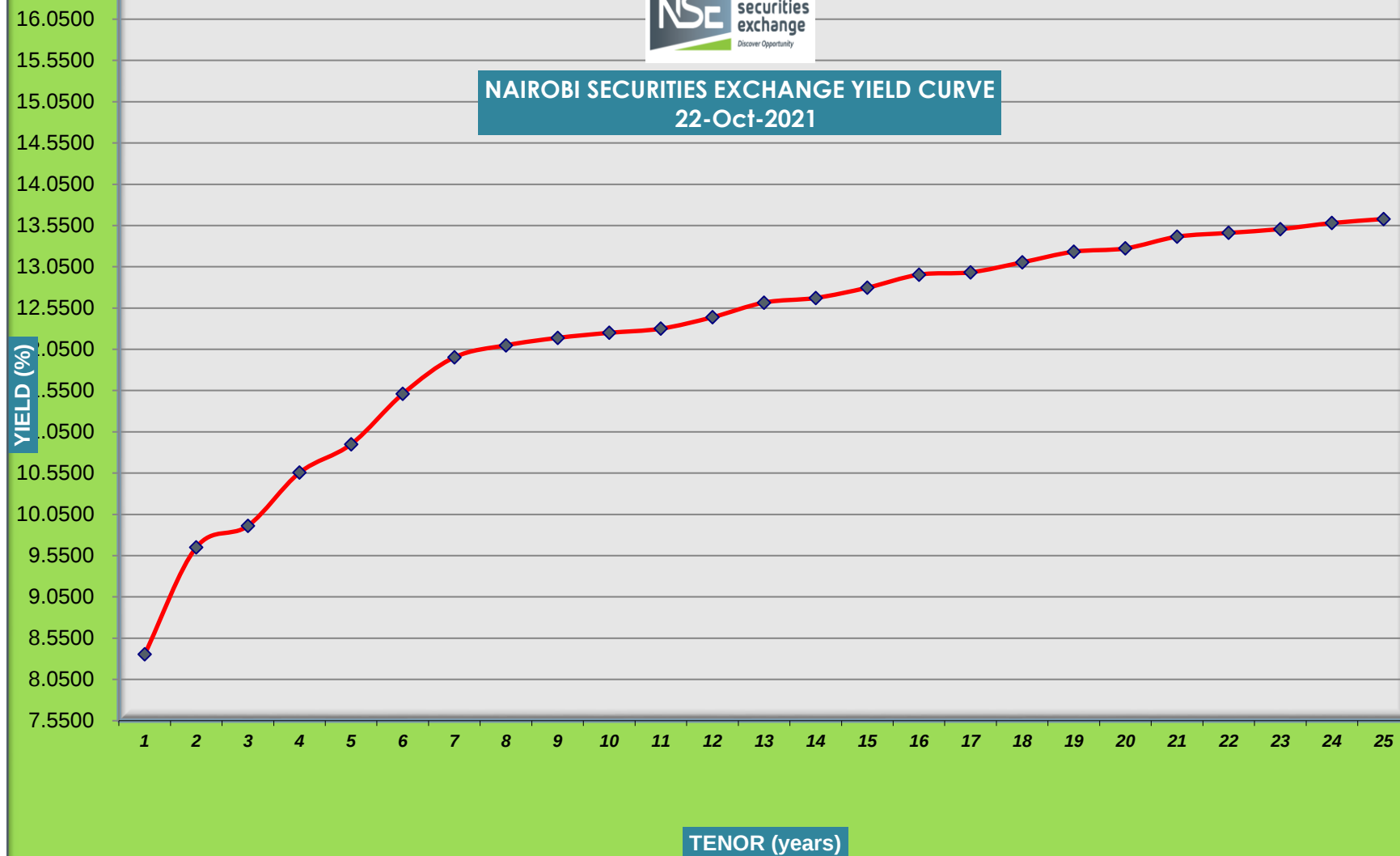


NAIROBI SECURITIES EXCHANGE YIELD CURVE 22-Oct-2021



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	YIELDS FOR THE
Year	WEEK ENDING
91 day	7.0200
182 day	7.4170
1	8.3550
2	9.6500
3	9.9108
4	10.5556
5	10.9000
6	11.5100
7	11.9530
8	12.0986
9	12.1885
10	12.2500
11	12.3000
12	12.4388
13	12.6165
14	12.6725
15	12.7965
16	12.9549
17	12.9831
18	13.1040
19	13.2329
20	13.2727
21	13.4144
22	13.4605
23	13.5067
24	13.5799
25	13.6290

22-Oct-2021

			Indicative yields
	364		
1	364	21-Oct-22	8.0280
2	728	20-Oct-23	
3	1,092	18-Oct-24	
4	1,456	17-Oct-25	
5	1,820	16-Oct-26	
6	2,184	15-Oct-27	
7	2,548	13-Oct-28	
8	2,912	12-Oct-29	
9	3,276	11-Oct-30	
10	3,640	10-Oct-31	
11	4,004	08-Oct-32	
12	4,368	07-Oct-33	
13	4,732	06-Oct-34	
14	5,096	05-Oct-35	
15	5,460	03-Oct-36	
16	5,824	02-Oct-37	
17	6,188	01-Oct-38	
18	6,552	30-Sep-39	
19	6,916	28-Sep-40	
20	7,280	27-Sep-41	
21	7,644	26-Sep-42	
22	8,008	25-Sep-43	
23	8,372	23-Sep-44	
24	8,736	22-Sep-45	
25	9,100	21-Sep-46	

* based on yields traded at the NSE