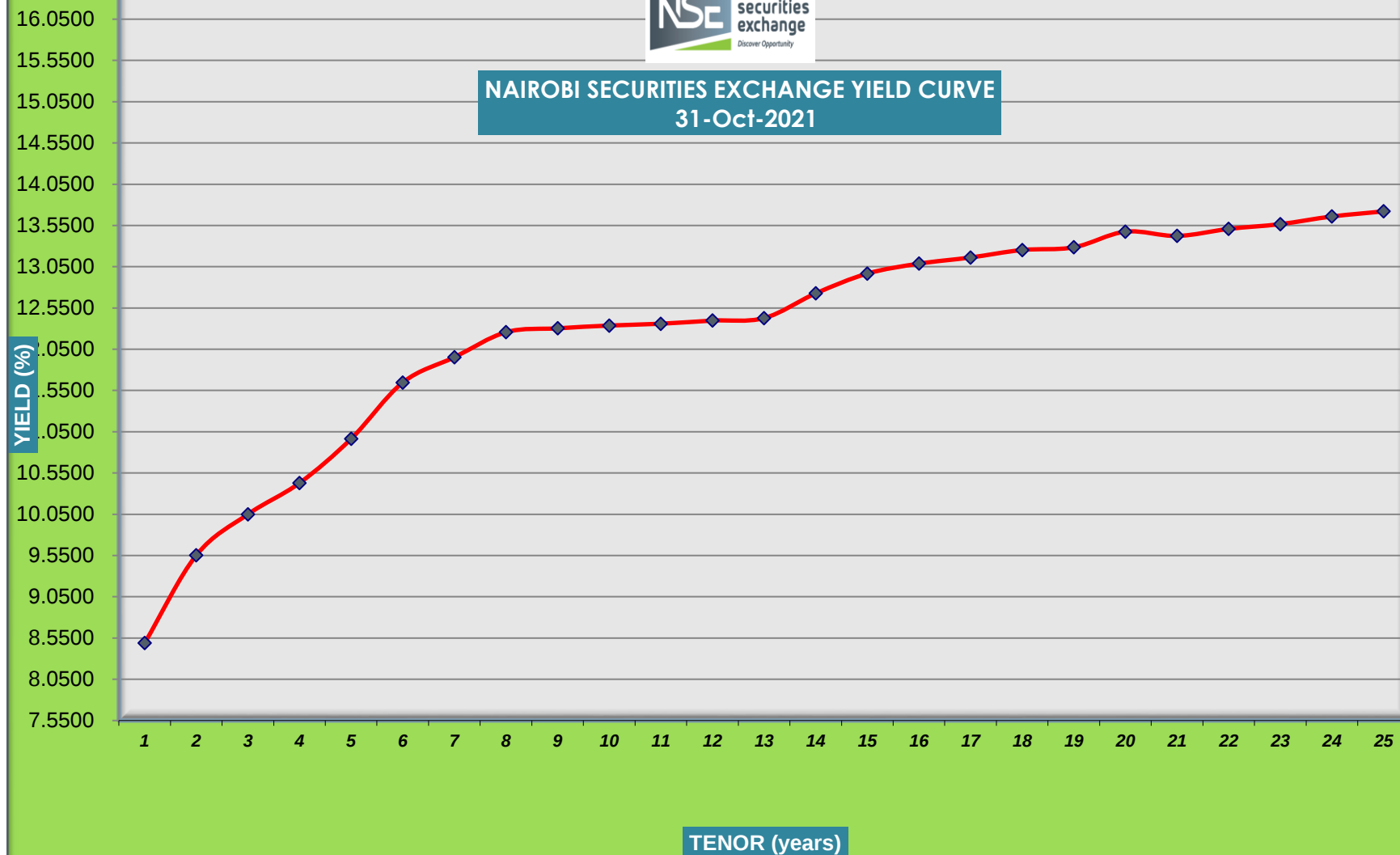


NAIROBI SECURITIES EXCHANGE YIELD CURVE 31-Oct-2021



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	YIELDS FOR THE
Year	WEEK ENDING
91 day	7.0400
182 day	7.4860
1	8.4890
2	9.5527
3	10.0500
4	10.4287
5	10.9645
6	11.6468
7	11.9530
8	12.2562
9	12.3033
10	12.3372
11	12.3591
12	12.3973
13	12.4275
14	12.7269
15	12.9668
16	13.0871
17	13.1619
18	13.2526
19	13.2851
20	13.4751
21	13.4229
22	13.5082
23	13.5664
24	13.6588
25	13.7208

31-Oct-2021

			Indicative yields
	364		
1	364	30-Oct-22	8.0280
2	728	29-Oct-23	
3	1,092	27-Oct-24	
4	1,456	26-Oct-25	
5	1,820	25-Oct-26	
6	2,184	24-Oct-27	
7	2,548	22-Oct-28	
8	2,912	21-Oct-29	
9	3,276	20-Oct-30	
10	3,640	19-Oct-31	
11	4,004	17-Oct-32	
12	4,368	16-Oct-33	
13	4,732	15-Oct-34	
14	5,096	14-Oct-35	
15	5,460	12-Oct-36	
16	5,824	11-Oct-37	
17	6,188	10-Oct-38	
18	6,552	09-Oct-39	
19	6,916	07-Oct-40	
20	7,280	06-Oct-41	
21	7,644	05-Oct-42	
22	8,008	04-Oct-43	
23	8,372	02-Oct-44	
24	8,736	01-Oct-45	
25	9,100	30-Sep-46	

* based on yields traded at the NSE