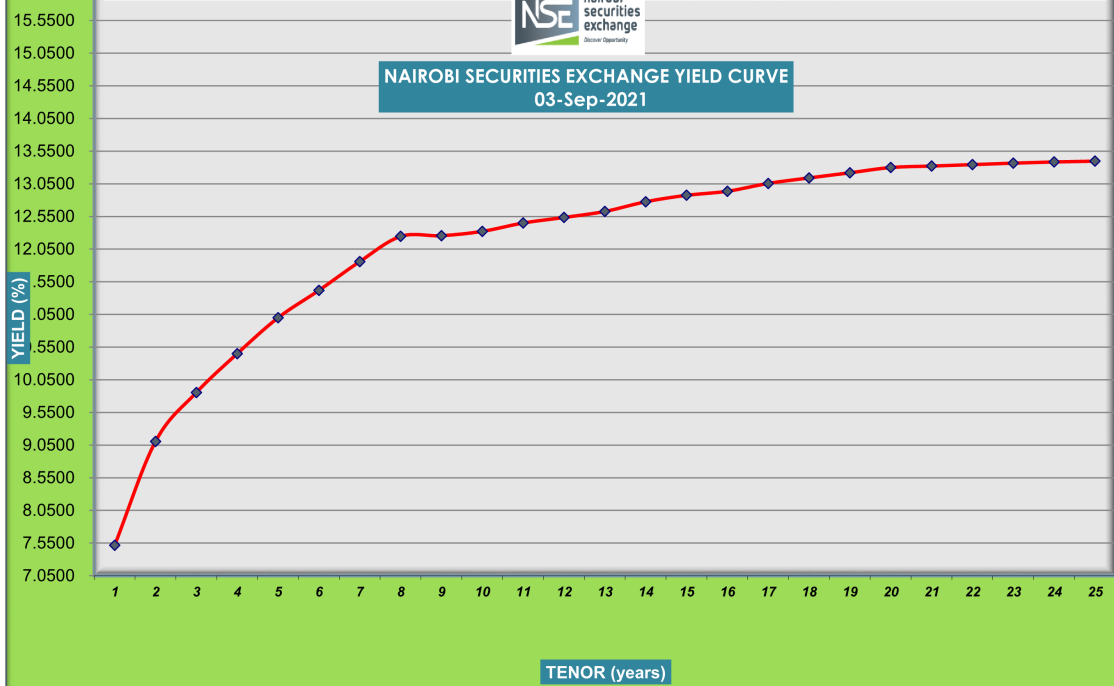


NAIROBI SECURITIES EXCHANGE YIELD CURVE
 03-Sep-2021



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3-Sep-2021

Year	YIELDS FOR THE WEEK ENDING
91 day	6.7740
182 day	7.2260
1	7.5170
2	9.1068
3	9.8552
4	10.4507
5	11.0000
6	11.4189
7	11.8604
8	12.2452
9	12.2562
10	12.3223
11	12.4503
12	12.5351
13	12.6270
14	12.7787
15	12.8746
16	12.9364
17	13.0569
18	13.1404
19	13.2193
20	13.3000
21	13.3221
22	13.3442
23	13.3670
24	13.3851
25	13.3973

			Indicative yields
1	364	02-Sep-22	7.5170
2	728	01-Sep-23	
3	1,092	30-Aug-24	
4	1,456	29-Aug-25	
5	1,820	28-Aug-26	
6	2,184	27-Aug-27	
7	2,548	25-Aug-28	
8	2,912	24-Aug-29	
9	3,276	23-Aug-30	
10	3,640	22-Aug-31	
11	4,004	20-Aug-32	
12	4,368	19-Aug-33	
13	4,732	18-Aug-34	
14	5,096	17-Aug-35	
15	5,460	15-Aug-36	
16	5,824	14-Aug-37	
17	6,188	13-Aug-38	
18	6,552	12-Aug-39	
19	6,916	10-Aug-40	
20	7,280	09-Aug-41	
21	7,644	08-Aug-42	
22	8,008	07-Aug-43	
23	8,372	05-Aug-44	
24	8,736	04-Aug-45	
25	9,100	03-Aug-46	

* based on yields traded at the NSE