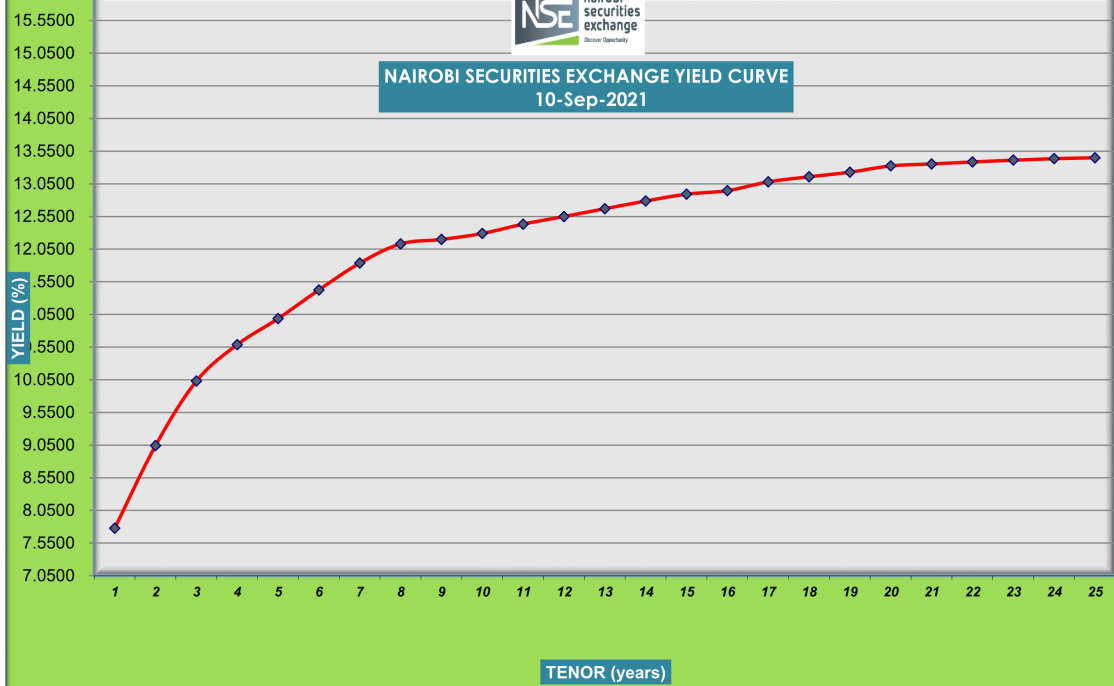


NAIROBI SECURITIES EXCHANGE YIELD CURVE
10-Sep-2021



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Year	YIELDS FOR THE WEEK ENDING
91 day	6.7810
182 day	7.2530
1	7.7770
2	9.0425
3	10.0300
4	10.5881
5	10.9867
6	11.4265
7	11.8364
8	12.1309
9	12.1987
10	12.2903
11	12.4334
12	12.5550
13	12.6692
14	12.7871
15	12.8915
16	12.9462
17	13.0802
18	13.1581
19	13.2281
20	13.3247
21	13.3549
22	13.3850
23	13.4129
24	13.4351
25	13.4500

10-Sep-2021

		Indicative yields
1	364	09-Sep-22 7.5170
2	728	08-Sep-23
3	1,092	06-Sep-24
4	1,456	05-Sep-25
5	1,820	04-Sep-26
6	2,184	03-Sep-27
7	2,548	01-Sep-28
8	2,912	31-Aug-29
9	3,276	30-Aug-30
10	3,640	29-Aug-31
11	4,004	27-Aug-32
12	4,368	26-Aug-33
13	4,732	25-Aug-34
14	5,096	24-Aug-35
15	5,460	22-Aug-36
16	5,824	21-Aug-37
17	6,188	20-Aug-38
18	6,552	19-Aug-39
19	6,916	17-Aug-40
20	7,280	16-Aug-41
21	7,644	15-Aug-42
22	8,008	14-Aug-43
23	8,372	12-Aug-44
24	8,736	11-Aug-45
25	9,100	10-Aug-46

* based on yields traded at the NSE