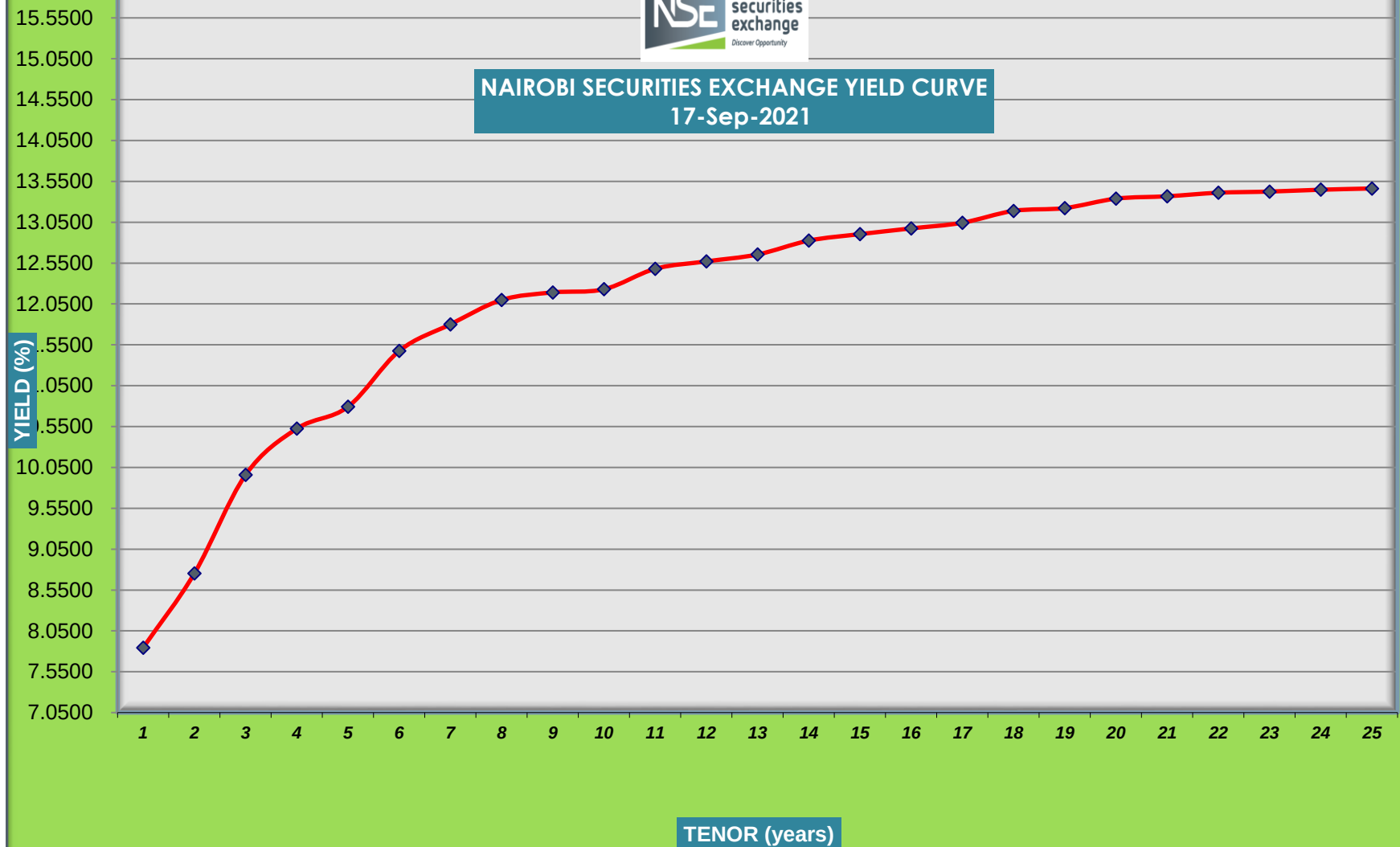


NAIROBI SECURITIES EXCHANGE YIELD CURVE 17-Sep-2021



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17-Sep-2021

Year	YIELDS FOR
91 day	THE WEEK ENDING
	6.8700
182 day	7.2800
1	7.8450
2	8.7534
3	9.9586
4	10.5243
5	10.7916
6	11.4750
7	11.8008
8	12.0987
9	12.1911
10	12.2299
11	12.4809
12	12.5707
13	12.6553
14	12.8248
15	12.9043
16	12.9742
17	13.0437
18	13.1888
19	13.2233
20	13.3384
21	13.3674
22	13.4107
23	13.4250
24	13.4477
25	13.4629

			Indicative yields
1	364	16-Sep-22	7.5170
2	728	15-Sep-23	
3	1,092	13-Sep-24	
4	1,456	12-Sep-25	
5	1,820	11-Sep-26	
6	2,184	10-Sep-27	
7	2,548	08-Sep-28	
8	2,912	07-Sep-29	
9	3,276	06-Sep-30	
10	3,640	05-Sep-31	
11	4,004	03-Sep-32	
12	4,368	02-Sep-33	
13	4,732	01-Sep-34	
14	5,096	31-Aug-35	
15	5,460	29-Aug-36	
16	5,824	28-Aug-37	
17	6,188	27-Aug-38	
18	6,552	26-Aug-39	
19	6,916	24-Aug-40	
20	7,280	23-Aug-41	
21	7,644	22-Aug-42	
22	8,008	21-Aug-43	
23	8,372	19-Aug-44	
24	8,736	18-Aug-45	
25	9,100	17-Aug-46	

* based on yields traded at the NSE