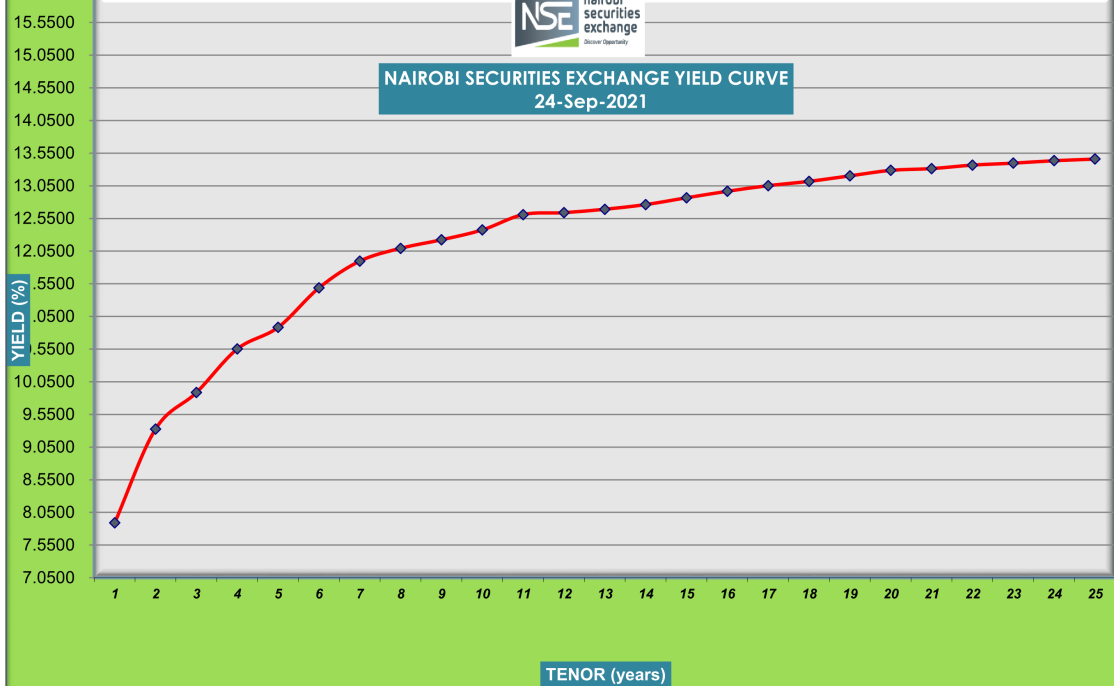


NAIROBI SECURITIES EXCHANGE YIELD CURVE
24-Sep-2021



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24-Sep-2021

Year	YIELDS FOR THE WEEK ENDING
91 day	6.8900
182 day	7.2820
1	7.8900
2	9.3264
3	9.8847
4	10.5520
5	10.8833
6	11.4875
7	11.8978
8	12.0938
9	12.2242
10	12.3754
11	12.6100
12	12.6356
13	12.6916
14	12.7634
15	12.8673
16	12.9670
17	13.0527
18	13.1187
19	13.2031
20	13.2874
21	13.3140
22	13.3674
23	13.3973
24	13.4348
25	13.4600

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

* based on yields traded at the NSE