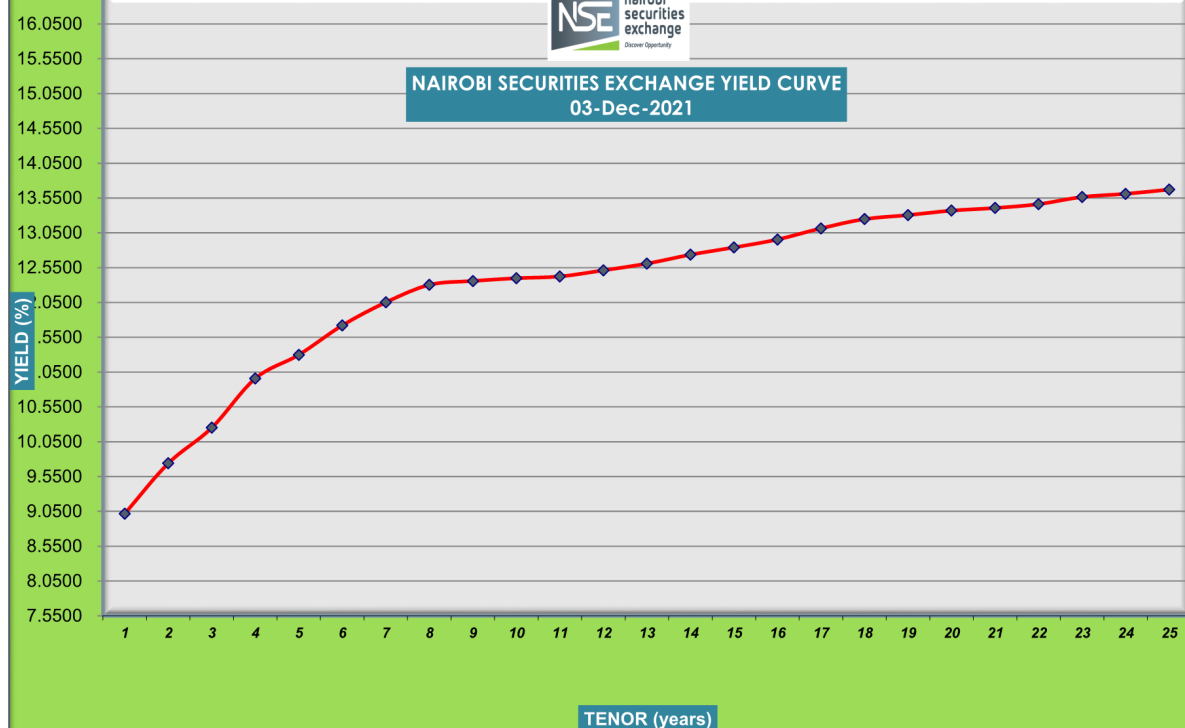




NAIROBI SECURITIES EXCHANGE YIELD CURVE
03-Dec-2021



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3-Dec-2021

Year	YIELDS FOR THE WEEK ENDING
91 day	7.3320
182 day	7.8540
1	9.0160
2	9.7400
3	10.2513
4	10.9594
5	11.2983
6	11.7214
7	12.0523
8	12.3032
9	12.3599
10	12.3988
11	12.4245
12	12.5116
13	12.6084
14	12.7366
15	12.8407
16	12.9551
17	13.1151
18	13.2473
19	13.3052
20	13.3696
21	13.4071
22	13.4626
23	13.5653
24	13.6108
25	13.6718

			Indicative yields
1	364	02-Dec-22	9.0160
2	728	01-Dec-23	
3	1,092	29-Nov-24	
4	1,456	28-Nov-25	
5	1,820	27-Nov-26	
6	2,184	26-Nov-27	
7	2,548	24-Nov-28	
8	2,912	23-Nov-29	
9	3,276	22-Nov-30	
10	3,640	21-Nov-31	
11	4,004	19-Nov-32	
12	4,368	18-Nov-33	
13	4,732	17-Nov-34	
14	5,096	16-Nov-35	
15	5,460	14-Nov-36	
16	5,824	13-Nov-37	
17	6,188	12-Nov-38	
18	6,552	11-Nov-39	
19	6,916	09-Nov-40	
20	7,280	08-Nov-41	
21	7,644	07-Nov-42	
22	8,008	06-Nov-43	
23	8,372	04-Nov-44	
24	8,736	03-Nov-45	
25	9,100	02-Nov-46	

* based on yields traded at the NSE