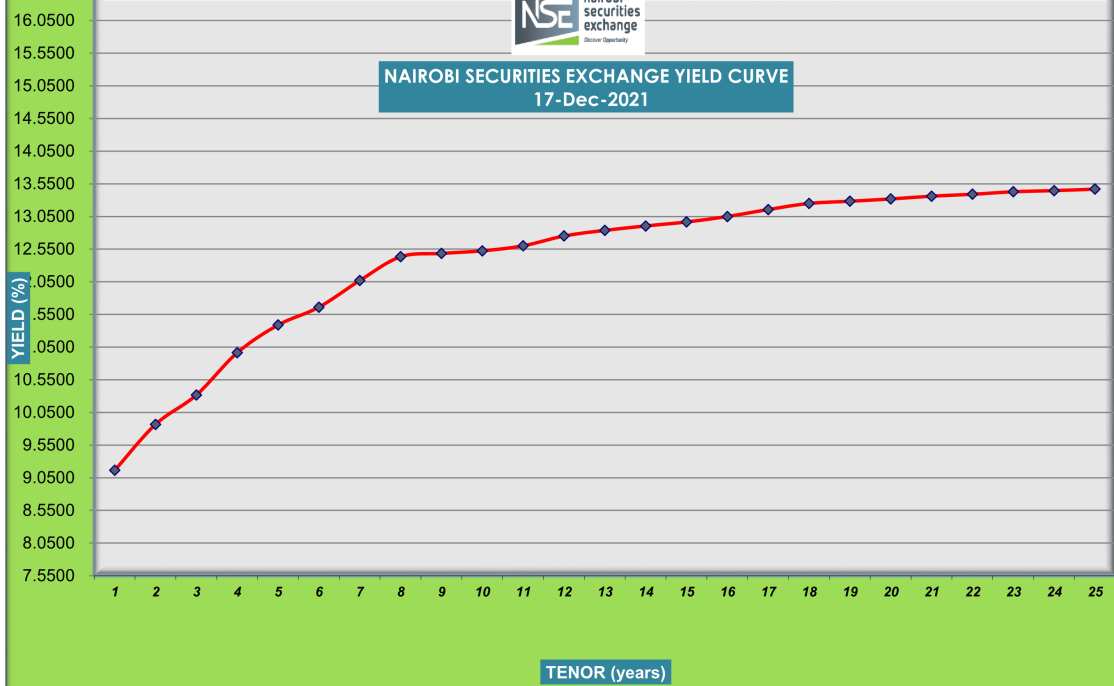


NAIROBI SECURITIES EXCHANGE YIELD CURVE
 17-Dec-2021



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17-Dec-2021

Year	YIELDS FOR THE WEEK ENDING
91 day	7.2650
182 day	7.9770
1	9.1640
2	9.8671
3	10.3174
4	10.9640
5	11.3856
6	11.6620
7	12.0700
8	12.4342
9	12.4848
10	12.5246
11	12.6013
12	12.7515
13	12.8378
14	12.9053
15	12.9661
16	13.0500
17	13.1568
18	13.2500
19	13.2836
20	13.3186
21	13.3614
22	13.3954
23	13.4291
24	13.4462
25	13.4692

		Indicative yields
1	364	16-Dec-22 9.1640
2	728	15-Dec-23
3	1,092	13-Dec-24
4	1,456	12-Dec-25
5	1,820	11-Dec-26
6	2,184	10-Dec-27
7	2,548	09-Dec-28
8	2,912	07-Dec-29
9	3,276	06-Dec-30
10	3,640	05-Dec-31
11	4,004	03-Dec-32
12	4,368	02-Dec-33
13	4,732	01-Dec-34
14	5,096	30-Nov-35
15	5,460	28-Nov-36
16	5,824	27-Nov-37
17	6,188	26-Nov-38
18	6,552	25-Nov-39
19	6,916	23-Nov-40
20	7,280	22-Nov-41
21	7,644	21-Nov-42
22	8,008	20-Nov-43
23	8,372	18-Nov-44
24	8,736	17-Nov-45
25	9,100	16-Nov-46

* based on yields traded at the NSE