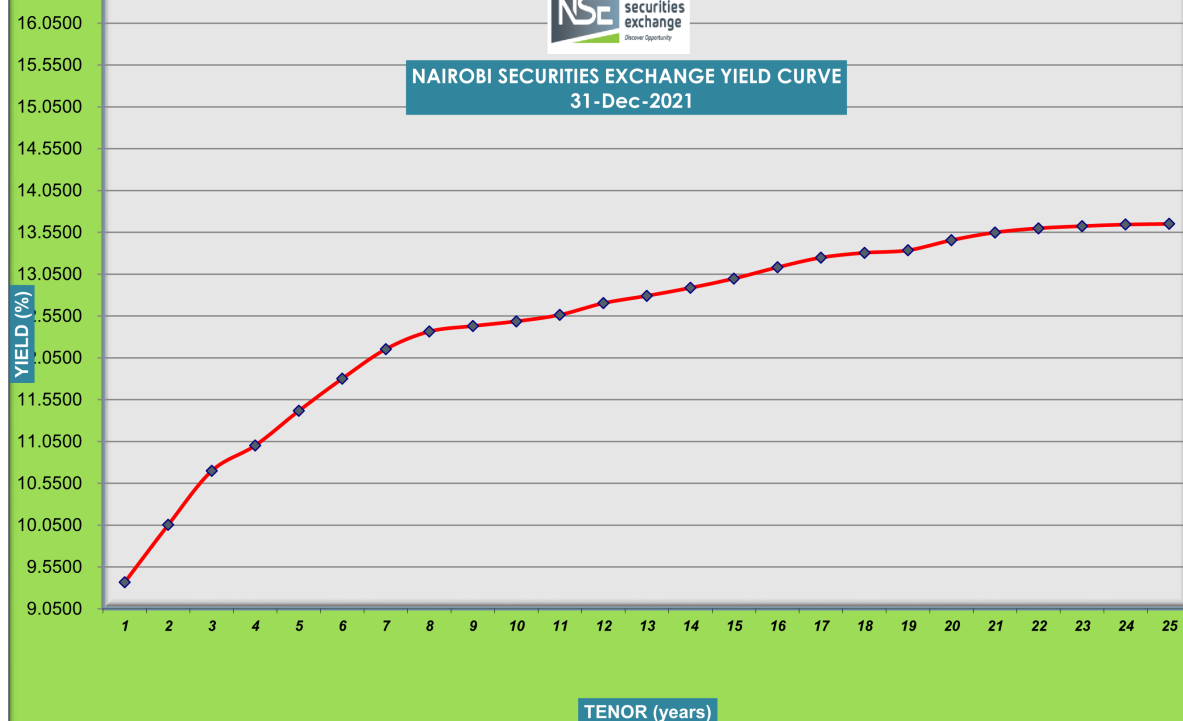




NAIROBI SECURITIES EXCHANGE YIELD CURVE
31-Dec-2021



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31-Dec-2021

Year	YIELDS FOR THE WEEK ENDING
31 day	7.2713
182 day	8.6959
1	9.3670
2	10.0533
3	10.6982
4	11.0029
5	11.4162
6	11.8017
7	12.1544
8	12.3647
9	12.4304
10	12.4866
11	12.5641
12	12.7037
13	12.7914
14	12.8866
15	12.9975
16	13.1322
17	13.2485
18	13.3055
19	13.3356
20	13.4567
21	13.5492
22	13.5989
23	13.6246
24	13.6437
25	13.6513

		Indicative yields
1	364	36-Dec-22 9.3670
2	728	29-Dec-23
3	1,092	27-Dec-24
4	1,456	26-Dec-25
5	1,820	25-Dec-26
6	2,184	24-Dec-27
7	2,548	22-Dec-28
8	2,912	21-Dec-29
9	3,276	20-Dec-30
10	3,640	19-Dec-31
11	4,004	17-Dec-32
12	4,368	16-Dec-33
13	4,732	15-Dec-34
14	5,096	14-Dec-35
15	5,460	12-Dec-36
16	5,824	11-Dec-37
17	6,188	10-Dec-38
18	6,552	09-Dec-39
19	6,916	07-Dec-40
20	7,280	06-Dec-41
21	7,644	05-Dec-42
22	8,008	04-Dec-43
23	8,372	02-Dec-44
24	8,736	01-Dec-45
25	9,100	30-Nov-46

* based on yields traded at the NSE