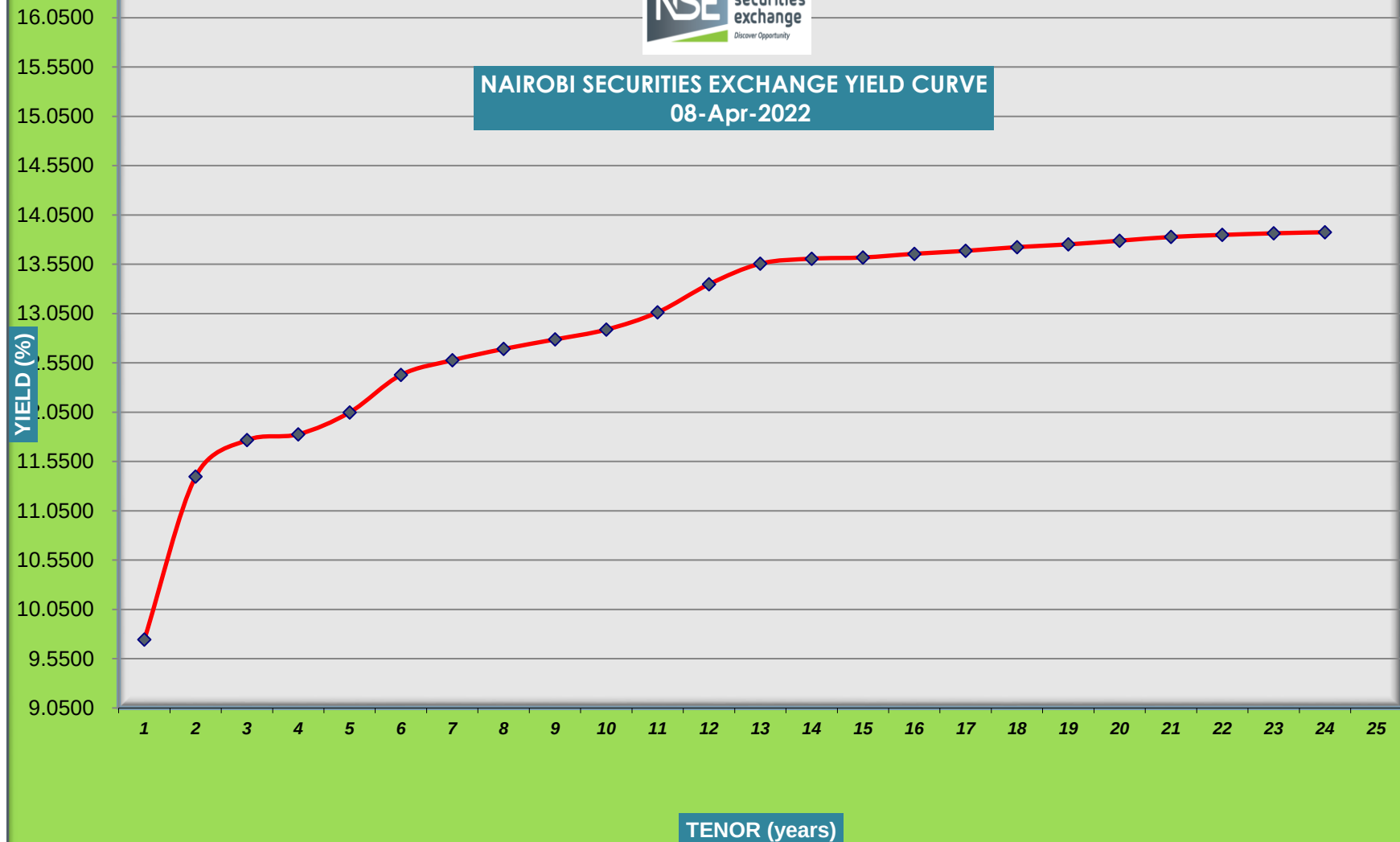


NAIROBI SECURITIES EXCHANGE YIELD CURVE 08-Apr-2022



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11-Apr-2022

Year	YIELDS FOR
91 day	THE WEEK ENDING
	7.3770
182 day	8.2190
1	9.7430
2	11.3962
3	11.7660
4	11.8260
5	12.0478
6	12.4276
7	12.5765
8	12.6913
9	12.7876
10	12.8875
11	13.0626
12	13.3476
13	13.5560
14	13.6066
15	13.6187
16	13.6561
17	13.6859
18	13.7240
19	13.7516
20	13.7893
21	13.8270
22	13.8477
23	13.8640
24	13.8750

			Indicative yields
1	364	10-Apr-23	9.5100
2	728	08-Apr-24	
3	1,092	07-Apr-25	
4	1,456	06-Apr-26	
5	1,820	05-Apr-27	
6	2,184	03-Apr-28	
7	2,548	02-Apr-29	
8	2,912	01-Apr-30	
9	3,276	31-Mar-31	
10	3,640	29-Mar-32	
11	4,004	28-Mar-33	
12	4,368	27-Mar-34	
13	4,732	26-Mar-35	
14	5,096	24-Mar-36	
15	5,460	23-Mar-37	
16	5,824	22-Mar-38	
17	6,188	21-Mar-39	
18	6,552	19-Mar-40	
19	6,916	18-Mar-41	
20	7,280	17-Mar-42	
21	7,644	16-Mar-43	
22	8,008	14-Mar-44	
23	8,372	13-Mar-45	
24	8,736	12-Mar-46	
25	9,100	11-Mar-47	

* based on yields traded at the NSE