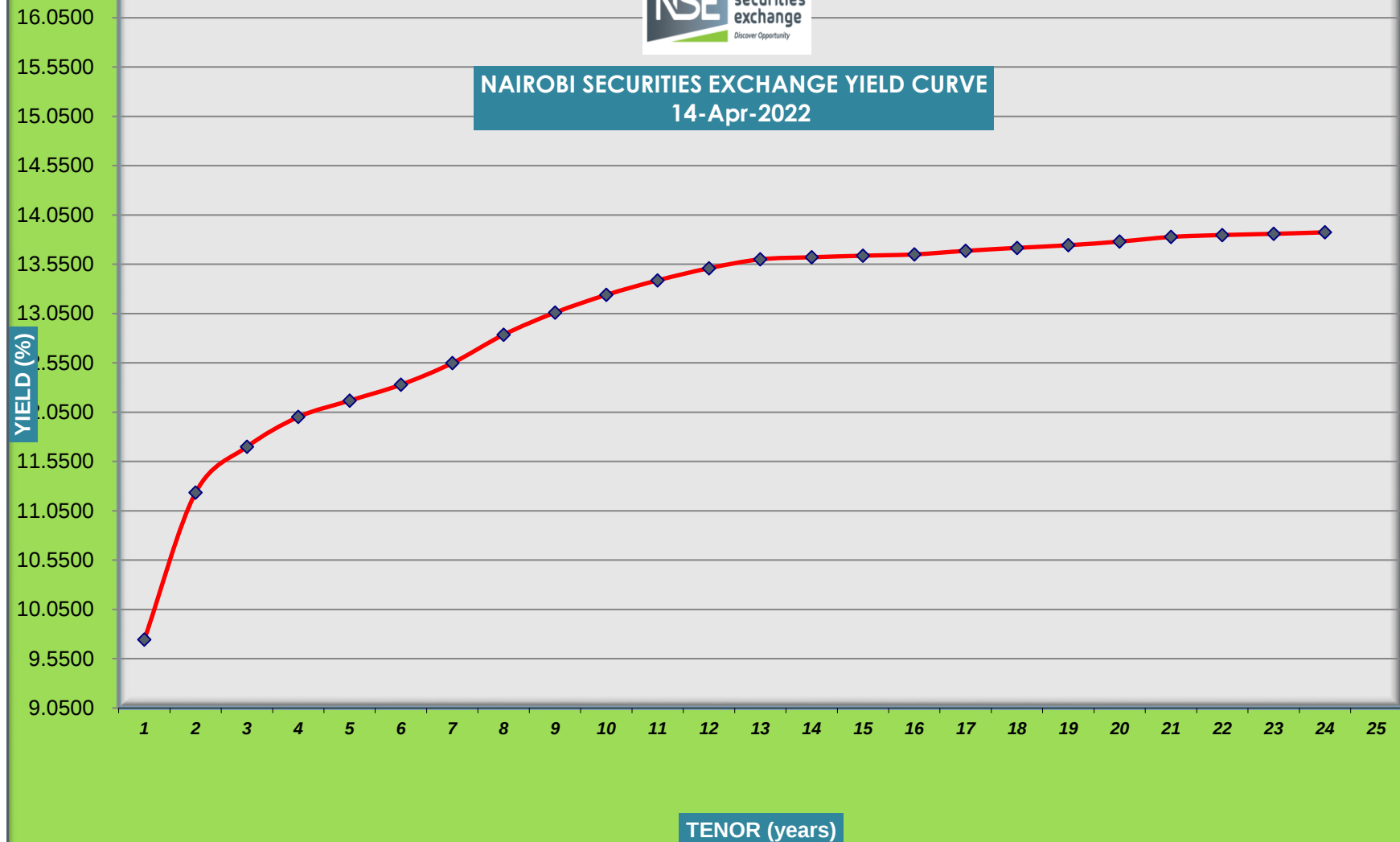


## NAIROBI SECURITIES EXCHANGE YIELD CURVE 14-Apr-2022



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17-Apr-2022

| Year    | YIELDS FOR<br>THE WEEK ENDING |
|---------|-------------------------------|
| 91 day  | 7.4240                        |
| 182 day | 8.3150                        |
| 1       | 9.7430                        |
| 2       | 11.2338                       |
| 3       | 11.6885                       |
| 4       | 12.0013                       |
| 5       | 12.1671                       |
| 6       | 12.3286                       |
| 7       | 12.5479                       |
| 8       | 12.8356                       |
| 9       | 13.0599                       |
| 10      | 13.2386                       |
| 11      | 13.3869                       |
| 12      | 13.5098                       |
| 13      | 13.6000                       |
| 14      | 13.6211                       |
| 15      | 13.6370                       |
| 16      | 13.6500                       |
| 17      | 13.6862                       |
| 18      | 13.7162                       |
| 19      | 13.7431                       |
| 20      | 13.7802                       |
| 21      | 13.8270                       |
| 22      | 13.8466                       |
| 23      | 13.8596                       |
| 24      | 13.8740                       |

|    |       |           | Indicative yields |
|----|-------|-----------|-------------------|
| 1  | 364   | 16-Apr-23 | 9.5100            |
| 2  | 728   | 14-Apr-24 |                   |
| 3  | 1,092 | 13-Apr-25 |                   |
| 4  | 1,456 | 12-Apr-26 |                   |
| 5  | 1,820 | 11-Apr-27 |                   |
| 6  | 2,184 | 09-Apr-28 |                   |
| 7  | 2,548 | 08-Apr-29 |                   |
| 8  | 2,912 | 07-Apr-30 |                   |
| 9  | 3,276 | 06-Apr-31 |                   |
| 10 | 3,640 | 04-Apr-32 |                   |
| 11 | 4,004 | 03-Apr-33 |                   |
| 12 | 4,368 | 02-Apr-34 |                   |
| 13 | 4,732 | 01-Apr-35 |                   |
| 14 | 5,096 | 30-Mar-36 |                   |
| 15 | 5,460 | 29-Mar-37 |                   |
| 16 | 5,824 | 28-Mar-38 |                   |
| 17 | 6,188 | 27-Mar-39 |                   |
| 18 | 6,552 | 25-Mar-40 |                   |
| 19 | 6,916 | 24-Mar-41 |                   |
| 20 | 7,280 | 23-Mar-42 |                   |
| 21 | 7,644 | 22-Mar-43 |                   |
| 22 | 8,008 | 20-Mar-44 |                   |
| 23 | 8,372 | 19-Mar-45 |                   |
| 24 | 8,736 | 18-Mar-46 |                   |
| 25 | 9,100 | 17-Mar-47 |                   |

\* based on yields traded at the NSE