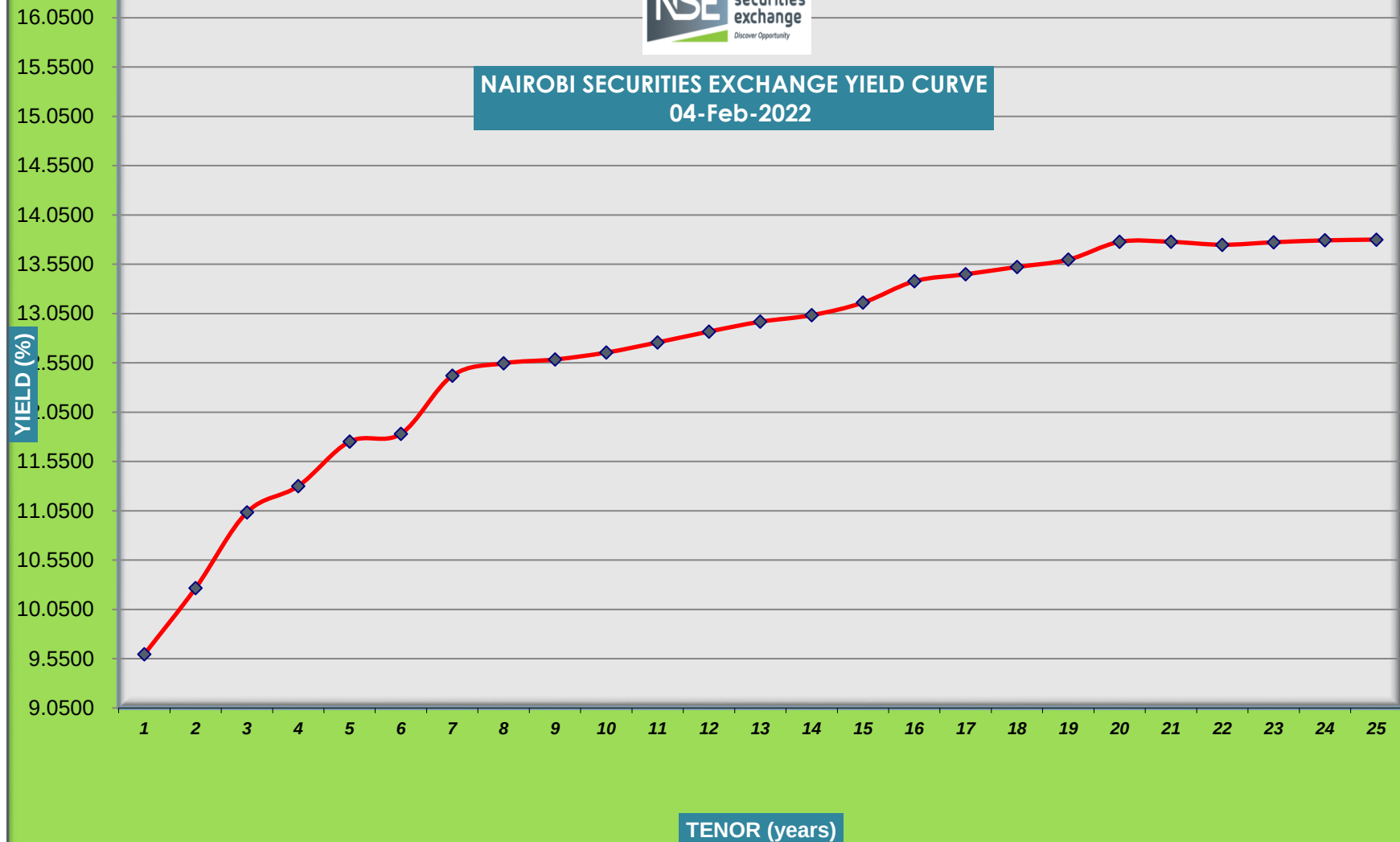


NAIROBI SECURITIES EXCHANGE YIELD CURVE 04-Feb-2022



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7-Feb-2022

Year	YIELDS FOR
91 day	THE WEEK ENDING
	7.3170
182 day	8.0950
1	9.5940
2	10.2667
3	11.0343
4	11.3003
5	11.7515
6	11.8308
7	12.4201
8	12.5457
9	12.5843
10	12.6544
11	12.7577
12	12.8675
13	12.9673
14	13.0337
15	13.1606
16	13.3774
17	13.4485
18	13.5226
19	13.5966
20	13.7774
21	13.7774
22	13.7476
23	13.7734
24	13.7924
25	13.8000

			Indicative yields
1	364	06-Feb-23	9.5100
2	728	05-Feb-24	
3	1,092	03-Feb-25	
4	1,456	02-Feb-26	
5	1,820	01-Feb-27	
6	2,184	31-Jan-28	
7	2,548	29-Jan-29	
8	2,912	28-Jan-30	
9	3,276	27-Jan-31	
10	3,640	26-Jan-32	
11	4,004	24-Jan-33	
12	4,368	23-Jan-34	
13	4,732	22-Jan-35	
14	5,096	21-Jan-36	
15	5,460	19-Jan-37	
16	5,824	18-Jan-38	
17	6,188	17-Jan-39	
18	6,552	16-Jan-40	
19	6,916	14-Jan-41	
20	7,280	13-Jan-42	
21	7,644	12-Jan-43	
22	8,008	11-Jan-44	
23	8,372	09-Jan-45	
24	8,736	08-Jan-46	
25	9,100	07-Jan-47	

* based on yields traded at the NSE