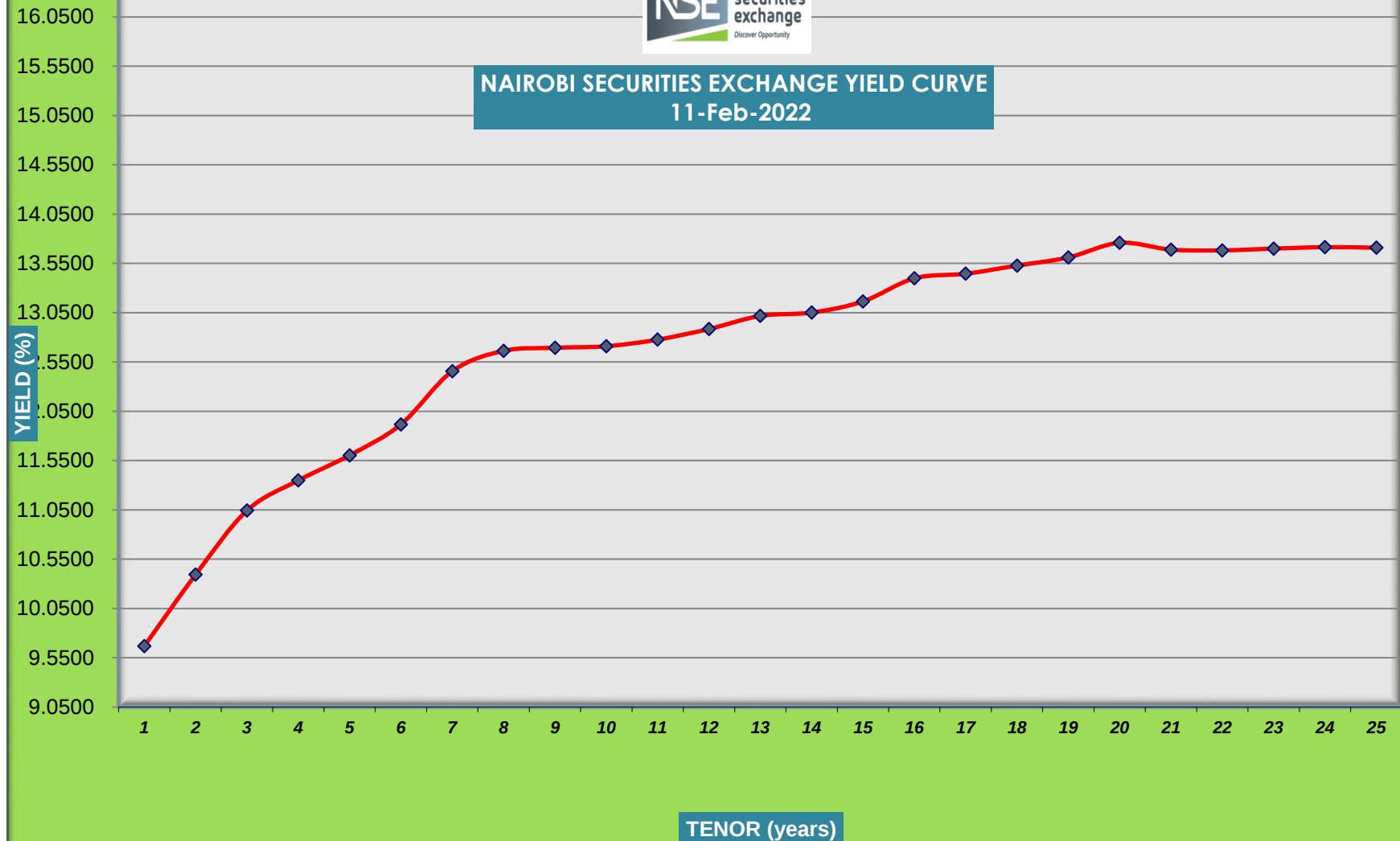


NAIROBI SECURITIES EXCHANGE YIELD CURVE 11-Feb-2022



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14-Feb-2022

Year	YIELDS FOR
91 day	THE WEEK ENDING
	7.2850
182 day	8.1080
1	9.6680
2	10.3929
3	11.0428
4	11.3485
5	11.6037
6	11.9171
7	12.4564
8	12.6630
9	12.6937
10	12.7097
11	12.7767
12	12.8842
13	13.0173
14	13.0516
15	13.1643
16	13.3983
17	13.4450
18	13.5277
19	13.6104
20	13.7591
21	13.6896
22	13.6823
23	13.7801
24	13.7149
25	13.7090

			Indicative yields
1	364	13-Feb-23	9.5100
2	728	12-Feb-24	
3	1,092	10-Feb-25	
4	1,456	09-Feb-26	
5	1,820	08-Feb-27	
6	2,184	07-Feb-28	
7	2,548	05-Feb-29	
8	2,912	04-Feb-30	
9	3,276	03-Feb-31	
10	3,640	02-Feb-32	
11	4,004	31-Jan-33	
12	4,368	30-Jan-34	
13	4,732	29-Jan-35	
14	5,096	28-Jan-36	
15	5,460	26-Jan-37	
16	5,824	25-Jan-38	
17	6,188	24-Jan-39	
18	6,552	23-Jan-40	
19	6,916	21-Jan-41	
20	7,280	20-Jan-42	
21	7,644	19-Jan-43	
22	8,008	18-Jan-44	
23	8,372	16-Jan-45	
24	8,736	15-Jan-46	
25	9,100	14-Jan-47	

* based on yields traded at the NSE