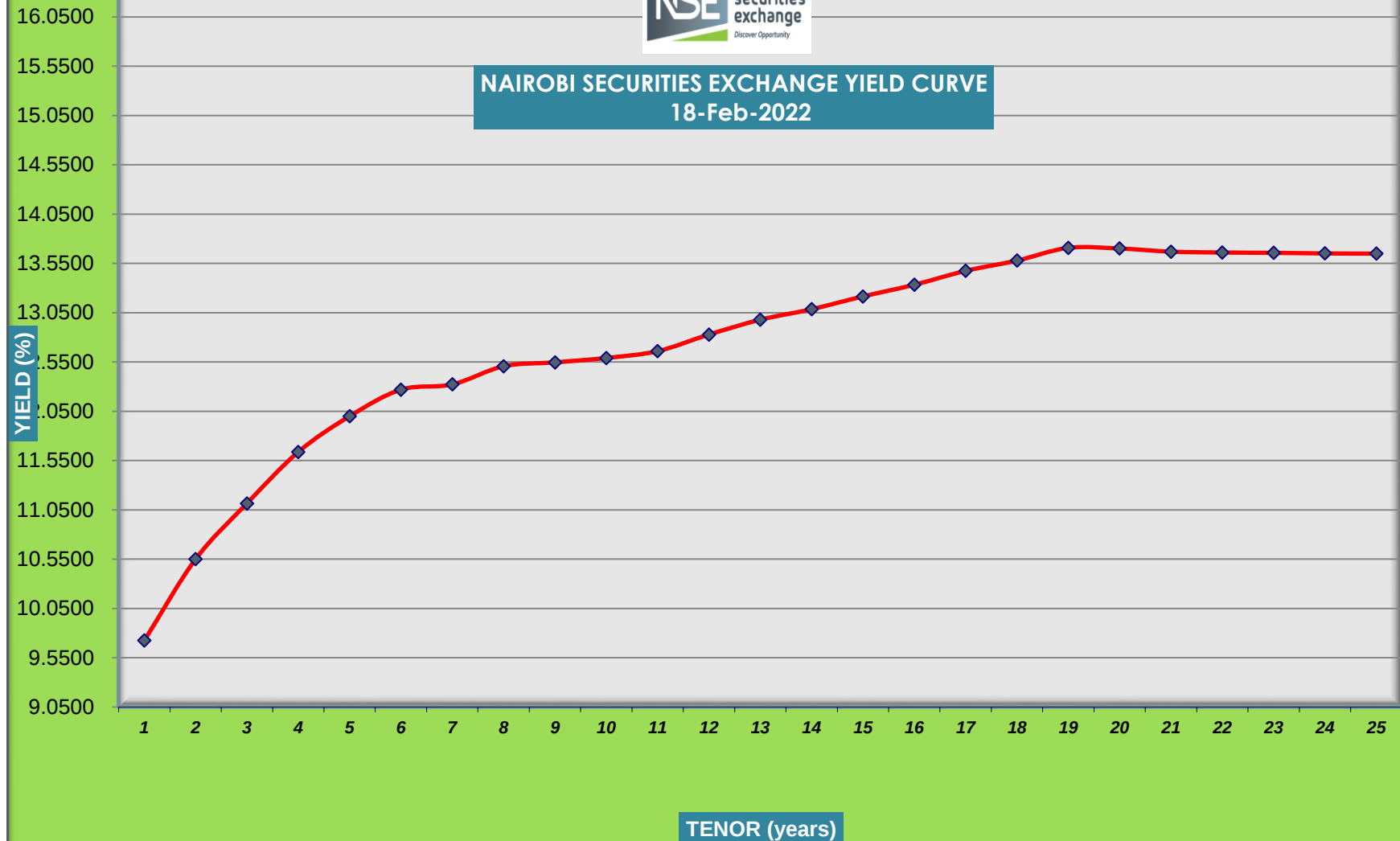


NAIROBI SECURITIES EXCHANGE YIELD CURVE 18-Feb-2022



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21-Feb-2022

Year	YIELDS FOR
91 day	THE WEEK ENDING
	7.2500
182 day	8.0750
1	9.7240
2	10.5500
3	11.1155
4	11.6375
5	11.9998
6	12.2695
7	12.3226
8	12.5069
9	12.5462
10	12.5909
11	12.6599
12	12.8285
13	12.9788
14	13.0854
15	13.2150
16	13.3333
17	13.4742
18	13.5785
19	13.7076
20	13.7909
21	13.6692
22	13.6605
23	13.6571
24	13.6513
25	13.6490

			Indicative yields
1	364	20-Feb-23	9.5100
2	728	19-Feb-24	
3	1,092	17-Feb-25	
4	1,456	16-Feb-26	
5	1,820	15-Feb-27	
6	2,184	14-Feb-28	
7	2,548	12-Feb-29	
8	2,912	11-Feb-30	
9	3,276	10-Feb-31	
10	3,640	09-Feb-32	
11	4,004	07-Feb-33	
12	4,368	06-Feb-34	
13	4,732	05-Feb-35	
14	5,096	04-Feb-36	
15	5,460	02-Feb-37	
16	5,824	01-Feb-38	
17	6,188	31-Jan-39	
18	6,552	30-Jan-40	
19	6,916	28-Jan-41	
20	7,280	27-Jan-42	
21	7,644	26-Jan-43	
22	8,008	25-Jan-44	
23	8,372	23-Jan-45	
24	8,736	22-Jan-46	
25	9,100	21-Jan-47	

* based on yields traded at the NSE