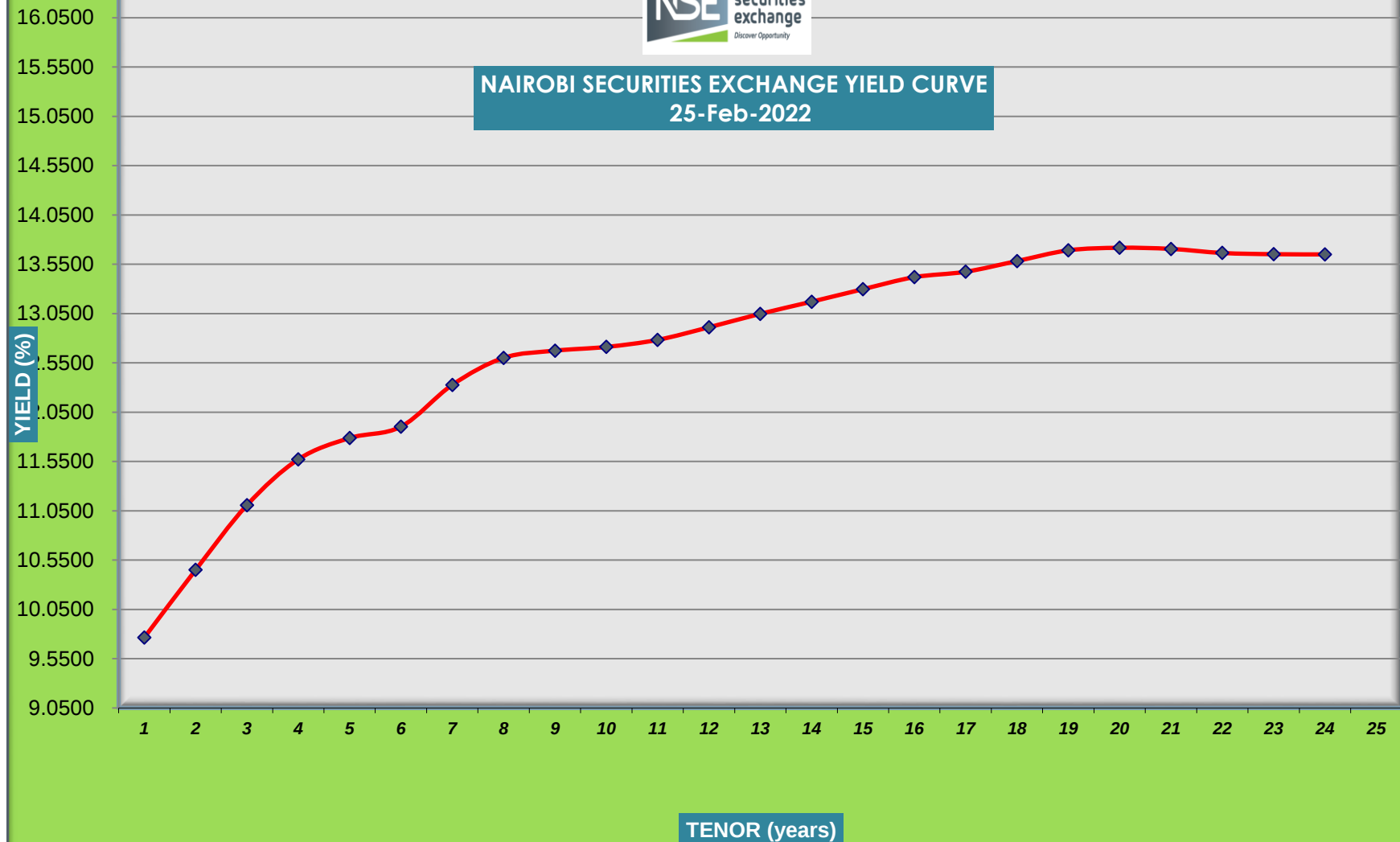


NAIROBI SECURITIES EXCHANGE YIELD CURVE 25-Feb-2022



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28-Feb-2022

Year	YIELDS FOR
91 day	THE WEEK ENDING
	7.2540
182 day	8.0620
1	9.7640
2	10.4500
3	11.1074
4	11.5715
5	11.7877
6	11.9030
7	12.3273
8	12.6009
9	12.6737
10	12.7117
11	12.7833
12	12.9110
13	13.0476
14	13.1704
15	13.2973
16	13.4193
17	13.4741
18	13.5827
19	13.6914
20	13.7173
21	13.7058
22	13.6644
23	13.6521
24	13.6500

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

* based on yields traded at the NSE