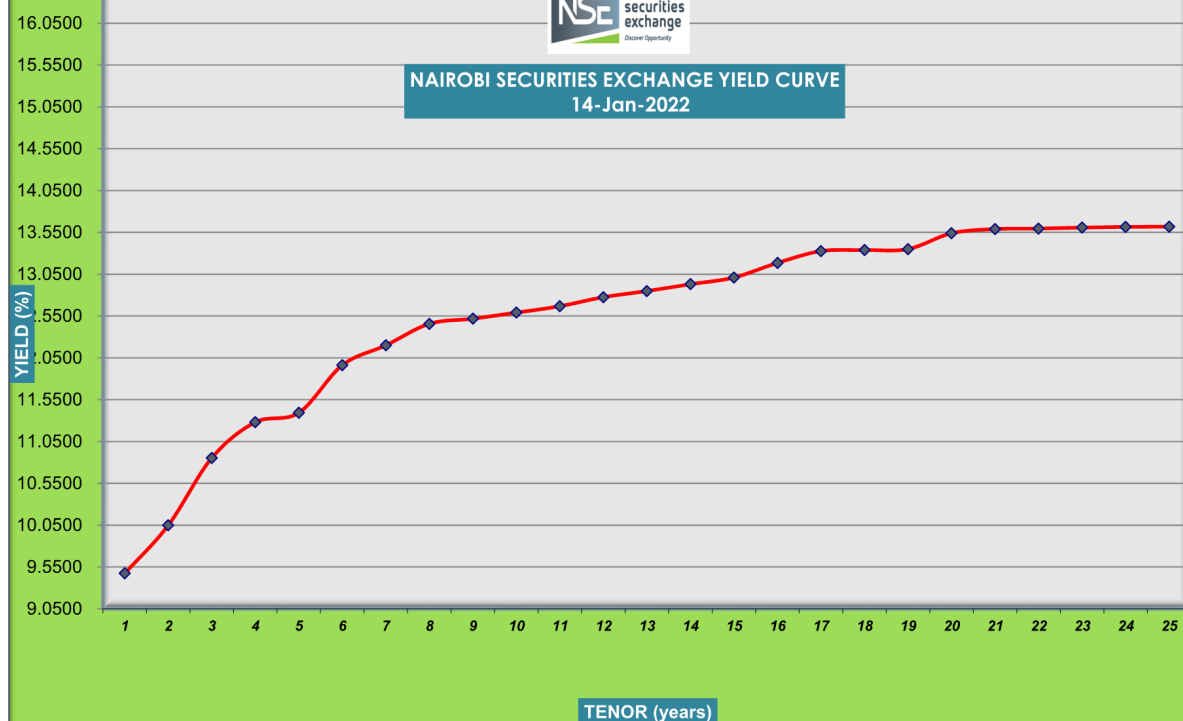




NAIROBI SECURITIES EXCHANGE YIELD CURVE
14-Jan-2022



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14-Jan-2022

Year	YIELDS FOR THE WEEK ENDING
91 day	7.3990
182 day	8.0810
1	9.4740
2	10.0487
3	10.8539
4	11.2813
5	11.3938
6	11.9630
7	12.2000
8	12.4575
9	12.5181
10	12.5914
11	12.6677
12	12.7760
13	12.8493
14	12.9306
15	13.0110
16	13.1859
17	13.3271
18	13.3390
19	13.3509
20	13.5400
21	13.5900
22	13.5963
23	13.6076
24	13.6159
25	13.6193

			Indicative yields
1	364	13-Jan-23	9.4440
2	728	12-Jan-24	
3	1,092	10-Jan-25	
4	1,456	09-Jan-26	
5	1,820	08-Jan-27	
6	2,184	07-Jan-28	
7	2,548	05-Jan-29	
8	2,912	04-Jan-30	
9	3,276	03-Jan-31	
10	3,640	02-Jan-32	
11	4,004	31-Dec-32	
12	4,368	30-Dec-33	
13	4,732	29-Dec-34	
14	5,096	28-Dec-35	
15	5,460	26-Dec-36	
16	5,824	25-Dec-37	
17	6,188	24-Dec-38	
18	6,552	23-Dec-39	
19	6,916	21-Dec-40	
20	7,280	20-Dec-41	
21	7,644	19-Dec-42	
22	8,008	18-Dec-43	
23	8,372	16-Dec-44	
24	8,736	15-Dec-45	
25	9,100	14-Dec-46	

* based on yields traded at the NSE