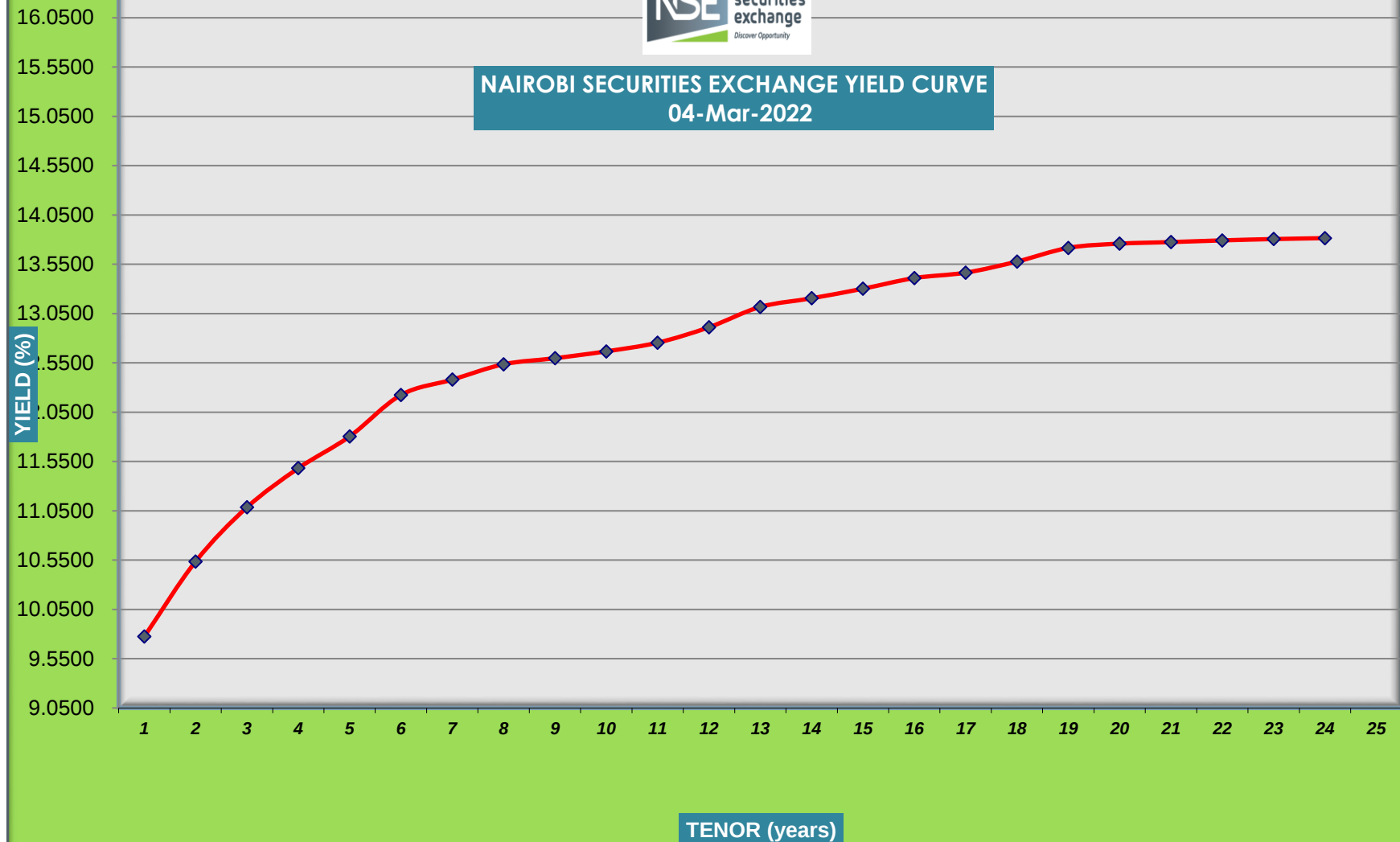


NAIROBI SECURITIES EXCHANGE YIELD CURVE 04-Mar-2022



Disclaimer: The Nairobi Securities Exchange believes that all the information provided above is accurate and reliable but gives no warranty of accuracy or reliability of such information to you or to any third party. The Nairobi Securities Exchange accepts no responsibility for damages or loss arising in any way out of or in connection with or incidental to any errors or omissions in any information provided in this report, whether arising from negligence or otherwise

7-Mar-2022

Year	YIELDS FOR
91 day	THE WEEK ENDING
	7.2550
182 day	8.0630
1	9.7740
2	10.5358
3	11.0849
4	11.4814
5	11.8038
6	12.2245
7	12.3797
8	12.5358
9	12.5871
10	12.6568
11	12.7549
12	12.9110
13	13.1172
14	13.2050
15	13.3019
16	13.4100
17	13.4650
18	13.5773
19	13.7164
20	13.7591
21	13.7750
22	13.7922
23	13.8059
24	13.8150

			Indicative yields
1	364	06-Mar-23	9.5100
2	728	04-Mar-24	
3	1,092	03-Mar-25	
4	1,456	02-Mar-26	
5	1,820	01-Mar-27	
6	2,184	28-Feb-28	
7	2,548	26-Feb-29	
8	2,912	25-Feb-30	
9	3,276	24-Feb-31	
10	3,640	23-Feb-32	
11	4,004	21-Feb-33	
12	4,368	20-Feb-34	
13	4,732	19-Feb-35	
14	5,096	18-Feb-36	
15	5,460	16-Feb-37	
16	5,824	15-Feb-38	
17	6,188	14-Feb-39	
18	6,552	13-Feb-40	
19	6,916	11-Feb-41	
20	7,280	10-Feb-42	
21	7,644	09-Feb-43	
22	8,008	08-Feb-44	
23	8,372	06-Feb-45	
24	8,736	05-Feb-46	
25	9,100	04-Feb-47	

* based on yields traded at the NSE