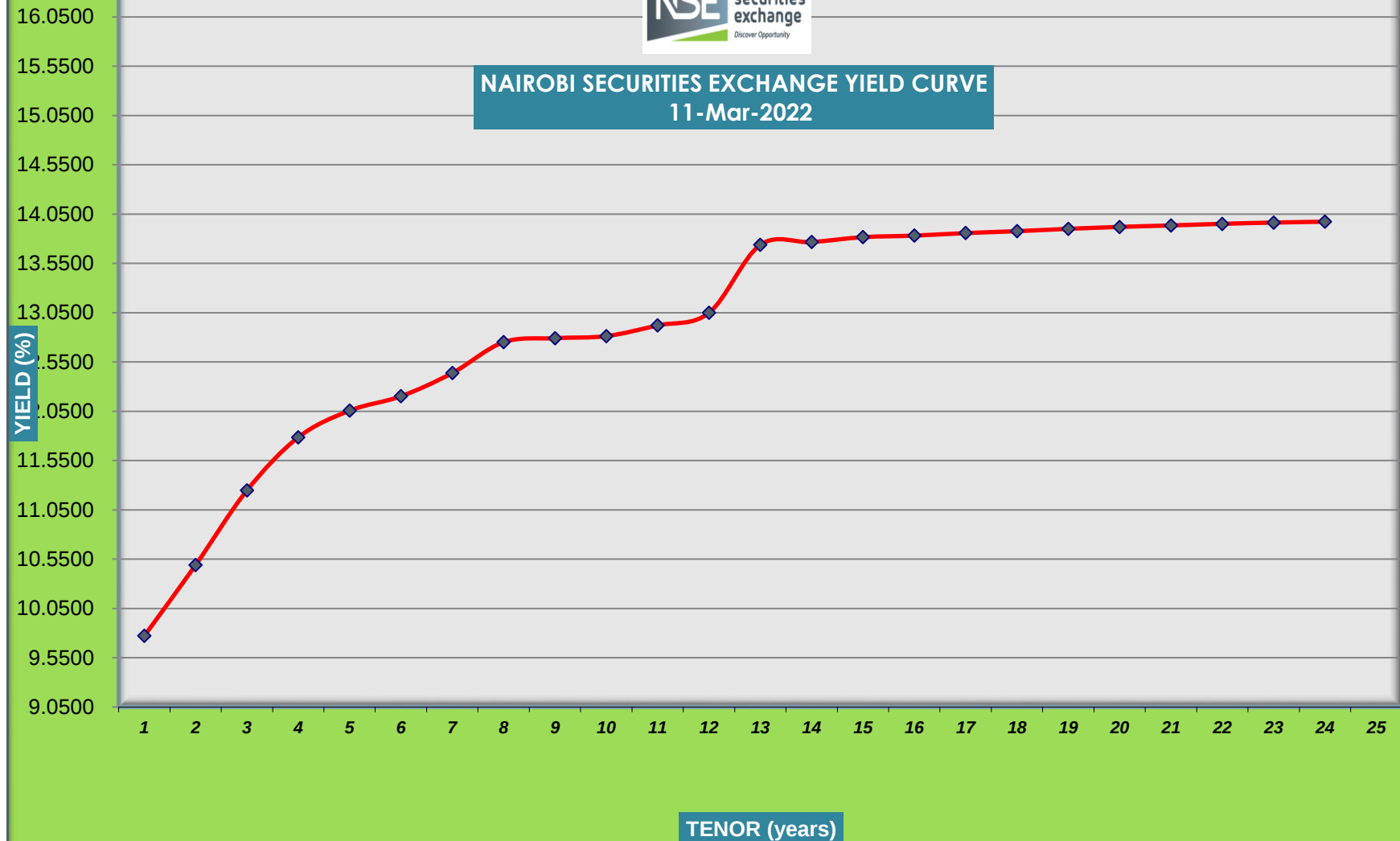


NAIROBI SECURITIES EXCHANGE YIELD CURVE 11-Mar-2022



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14-Mar-2022

Year	YIELDS FOR
91 day	THE WEEK ENDING
	7.2060
182 day	8.0320
1	9.7710
2	10.4899
3	11.2474
4	11.7857
5	12.0565
6	12.2022
7	12.4376
8	12.7509
9	12.7815
10	12.8126
11	12.9213
12	13.0484
13	13.7380
14	13.7662
15	13.8160
16	13.8316
17	13.8576
18	13.8768
19	13.9006
20	13.9202
21	13.9352
22	13.9515
23	13.9644
24	13.9730

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

* based on yields traded at the NSE