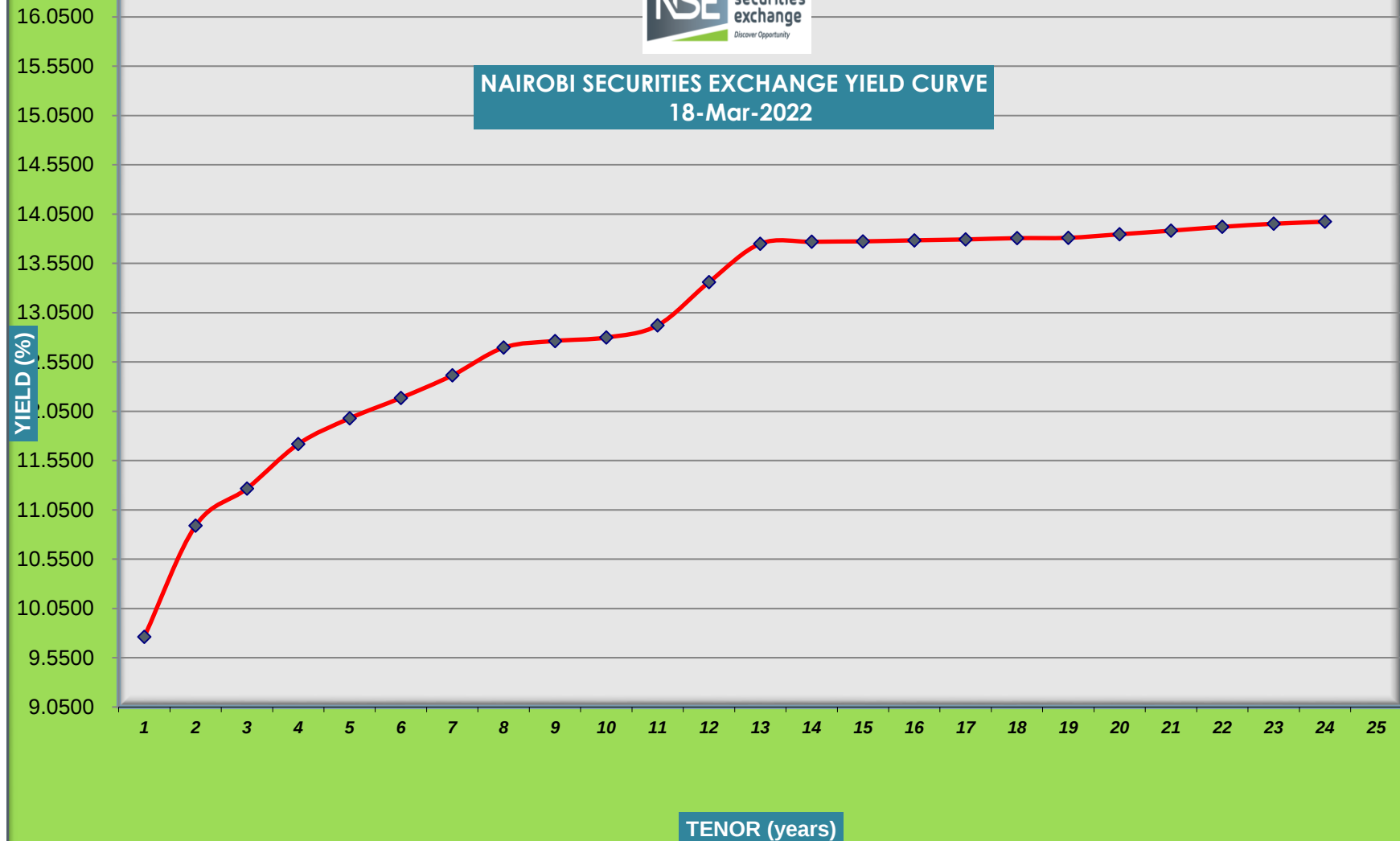


NAIROBI SECURITIES EXCHANGE YIELD CURVE 18-Mar-2022



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21-Mar-2022

Year	YIELDS FOR
91 day	THE WEEK ENDING
	7.2520
182 day	8.0930
1	9.7630
2	10.8893
3	11.2662
4	11.7174
5	11.9784
6	12.1859
7	12.4140
8	12.6956
9	12.7633
10	12.7985
11	12.9213
12	13.3602
13	13.7500
14	13.7693
15	13.7735
16	13.7842
17	13.7931
18	13.8063
19	13.8094
20	13.8456
21	13.8819
22	13.9211
23	13.9521
24	13.9730

			Indicative yields
1	364	20-Mar-23	9.5100
2	728	18-Mar-24	
3	1,092	17-Mar-25	
4	1,456	16-Mar-26	
5	1,820	15-Mar-27	
6	2,184	13-Mar-28	
7	2,548	12-Mar-29	
8	2,912	11-Mar-30	
9	3,276	10-Mar-31	
10	3,640	08-Mar-32	
11	4,004	07-Mar-33	
12	4,368	06-Mar-34	
13	4,732	05-Mar-35	
14	5,096	03-Mar-36	
15	5,460	02-Mar-37	
16	5,824	01-Mar-38	
17	6,188	28-Feb-39	
18	6,552	27-Feb-40	
19	6,916	25-Feb-41	
20	7,280	24-Feb-42	
21	7,644	23-Feb-43	
22	8,008	22-Feb-44	
23	8,372	20-Feb-45	
24	8,736	19-Feb-46	
25	9,100	18-Feb-47	

* based on yields traded at the NSE