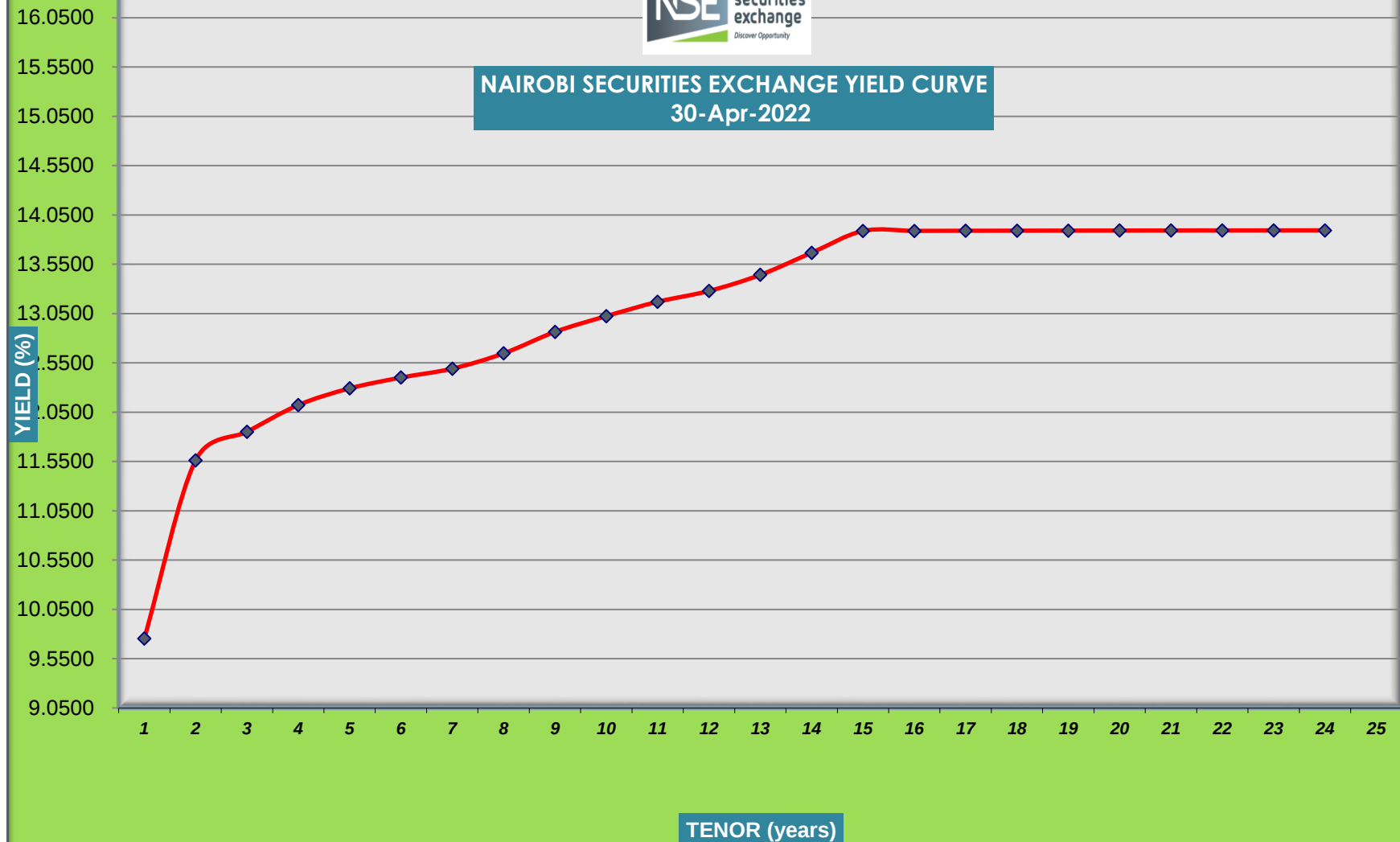


NAIROBI SECURITIES EXCHANGE YIELD CURVE 30-Apr-2022



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30-Apr-2022

Year	YIELDS FOR
91 day	THE WEEK ENDING
	7.4480
182 day	8.3730
1	9.7550
2	11.5620
3	11.8500
4	12.1220
5	12.2910
6	12.4007
7	12.4914
8	12.6463
9	12.8641
10	13.0240
11	13.1695
12	13.2791
13	13.4424
14	13.6669
15	13.8878
16	13.8887
17	13.8897
18	13.8906
19	13.8913
20	13.8919
21	13.8926
22	13.8932
23	13.8937
24	13.8940

			Indicative yields
1	364	29-Apr-23	9.5100
2	728	27-Apr-24	
3	1,092	26-Apr-25	
4	1,456	25-Apr-26	
5	1,820	24-Apr-27	
6	2,184	22-Apr-28	
7	2,548	21-Apr-29	
8	2,912	20-Apr-30	
9	3,276	19-Apr-31	
10	3,640	17-Apr-32	
11	4,004	16-Apr-33	
12	4,368	15-Apr-34	
13	4,732	14-Apr-35	
14	5,096	12-Apr-36	
15	5,460	11-Apr-37	
16	5,824	10-Apr-38	
17	6,188	09-Apr-39	
18	6,552	07-Apr-40	
19	6,916	06-Apr-41	
20	7,280	05-Apr-42	
21	7,644	04-Apr-43	
22	8,008	02-Apr-44	
23	8,372	01-Apr-45	
24	8,736	31-Mar-46	
25	9,100	30-Mar-47	

* based on yields traded at the NSE