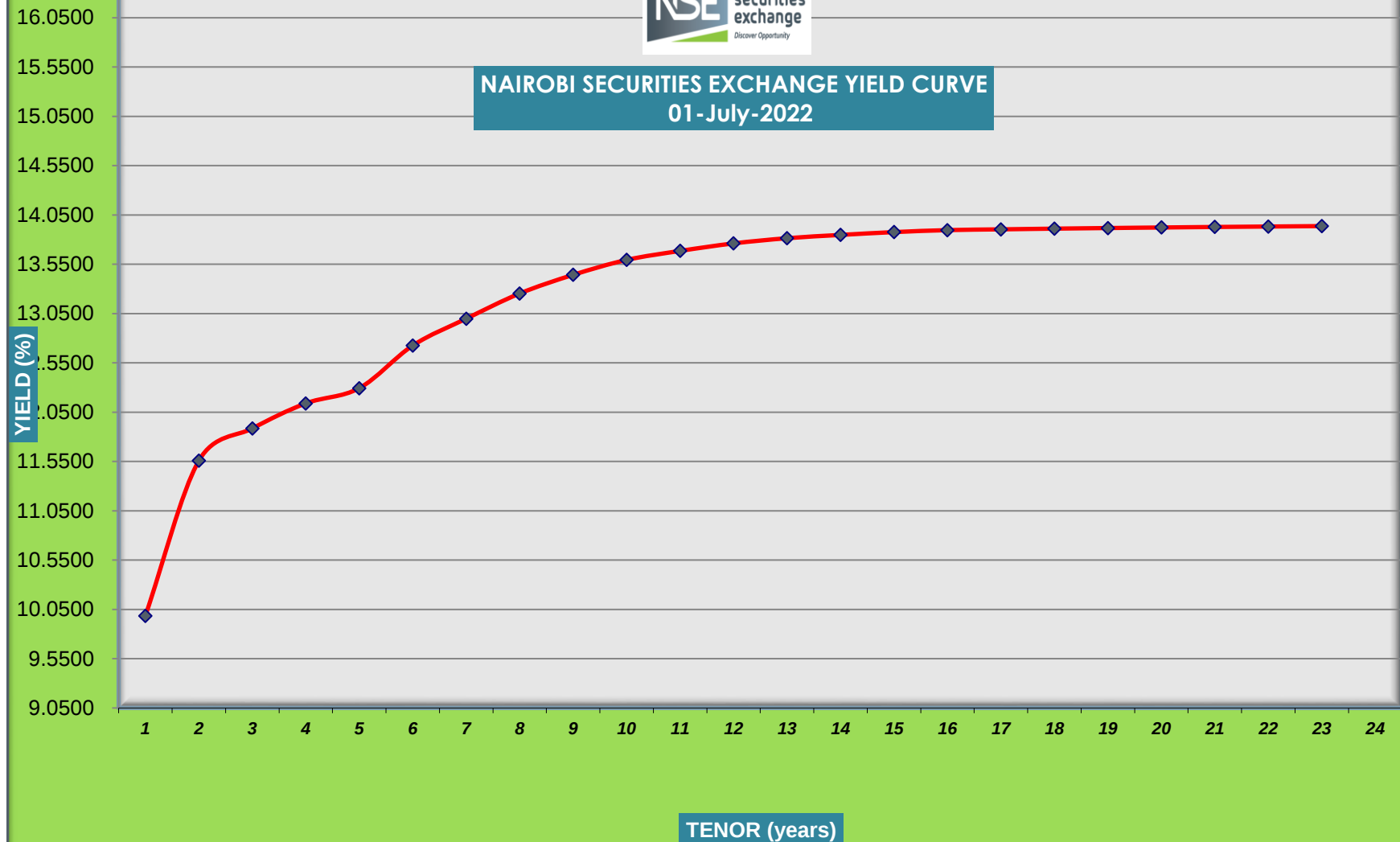


NAIROBI SECURITIES EXCHANGE YIELD CURVE 01-July-2022



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1-Jul-2022

Year	YIELDS FOR THE WEEK ENDING
91 day	8.0970
182 day	9.1960
1	9.9850
2	11.5572
3	11.8846
4	12.1394
5	12.2933
6	12.7258
7	12.9981
8	13.2535
9	13.4426
10	13.5941
11	13.6854
12	13.7616
13	13.8143
14	13.8474
15	13.8762
16	13.8963
17	13.9042
18	13.9112
19	13.9175
20	13.9231
21	13.9282
22	13.9329
23	13.9371

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

* based on yields traded at the NSE