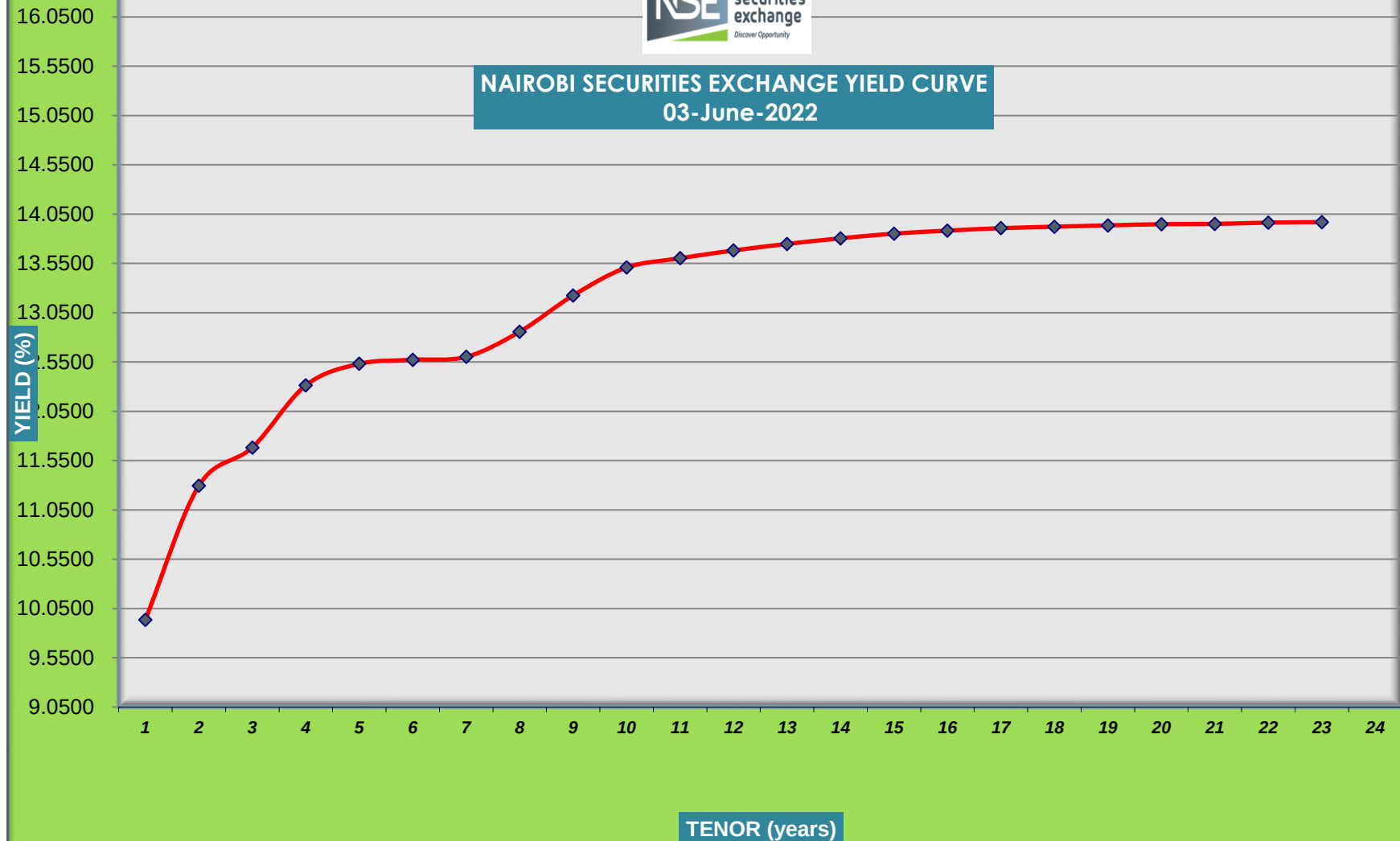


NAIROBI SECURITIES EXCHANGE YIELD CURVE 03-June-2022



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3-Jun-2022

Year	YIELDS FOR THE WEEK ENDING
91 day	7.8110
182 day	8.9740
1	9.9350
2	11.2940
3	11.6820
4	12.3125
5	12.5313
6	12.5724
7	12.6019
8	12.8568
9	13.2251
10	13.5080
11	13.6022
12	13.6808
13	13.7474
14	13.8044
15	13.8519
16	13.8824
17	13.9075
18	13.9223
19	13.9357
20	13.9477
21	13.9506
22	13.9639
23	13.9688

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

* based on yields traded at the NSE