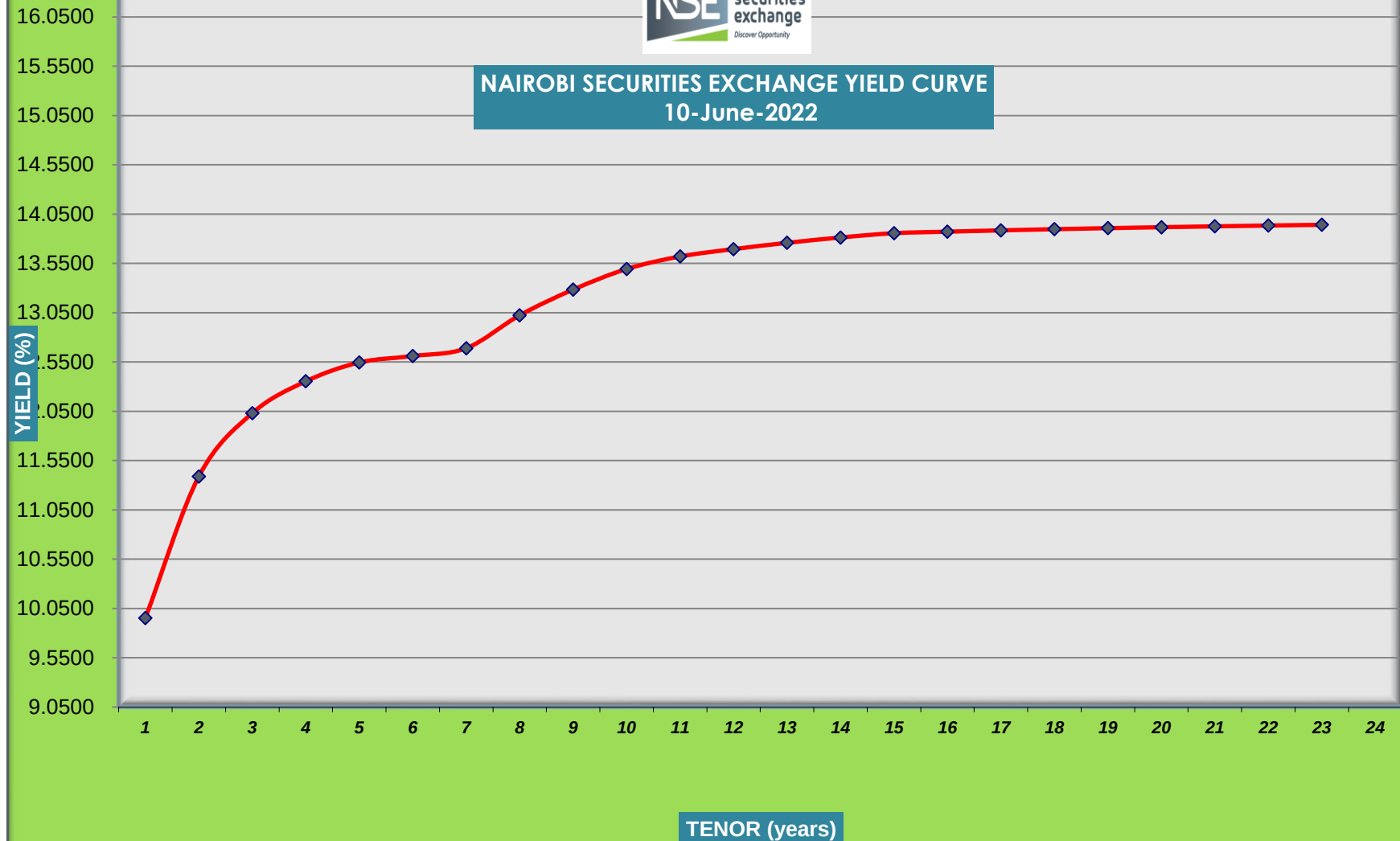


NAIROBI SECURITIES EXCHANGE YIELD CURVE 10-June-2022



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10-Jun-2022

Year	YIELDS FOR
	THE WEEK ENDING
91 day	7.8660
182 day	9.0370
1	9.9520
2	11.3884
3	12.0310
4	12.3537
5	12.5449
6	12.6106
7	12.6896
8	13.0237
9	13.2842
10	13.4931
11	13.6199
12	13.6949
13	13.7584
14	13.8129
15	13.8566
16	13.8717
17	13.8851
18	13.8970
19	13.9076
20	13.9172
21	13.9259
22	13.9342
23	13.9414

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

* based on yields traded at the NSE