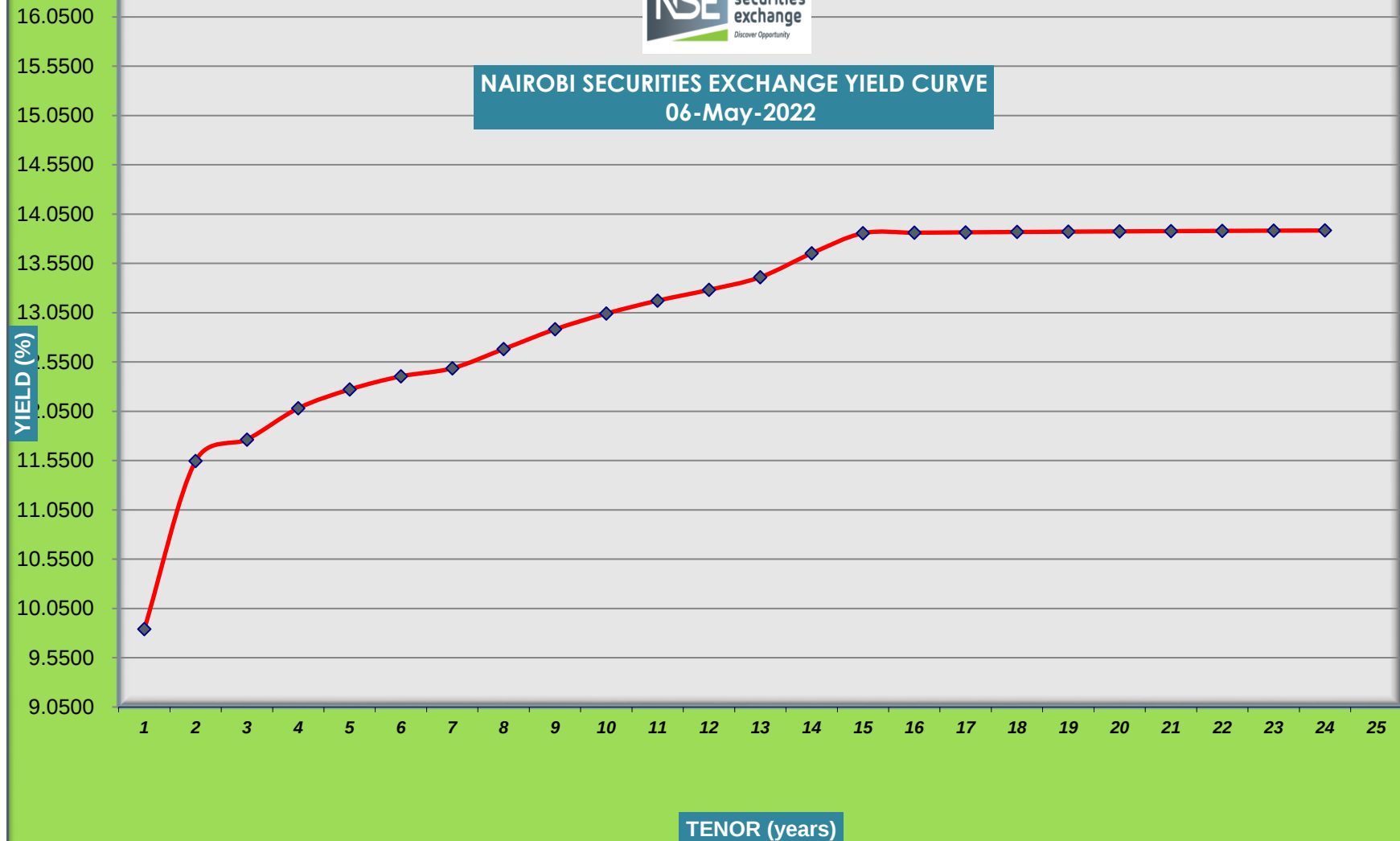


NAIROBI SECURITIES EXCHANGE YIELD CURVE 06-May-2022



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6-May-2022

Year	YIELDS FOR
91 day	THE WEEK ENDING
	7.5800
182 day	8.5420
1	9.8400
2	11.5458
3	11.7629
4	12.0808
5	12.2710
6	12.4046
7	12.4863
8	12.6813
9	12.8811
10	13.0412
11	13.1723
12	13.2817
13	13.4104
14	13.6523
15	13.8565
16	13.8611
17	13.8651
18	13.8687
19	13.8719
20	13.8748
21	13.8774
22	13.8799
23	13.8820
24	13.8839

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

* based on yields traded at the NSE