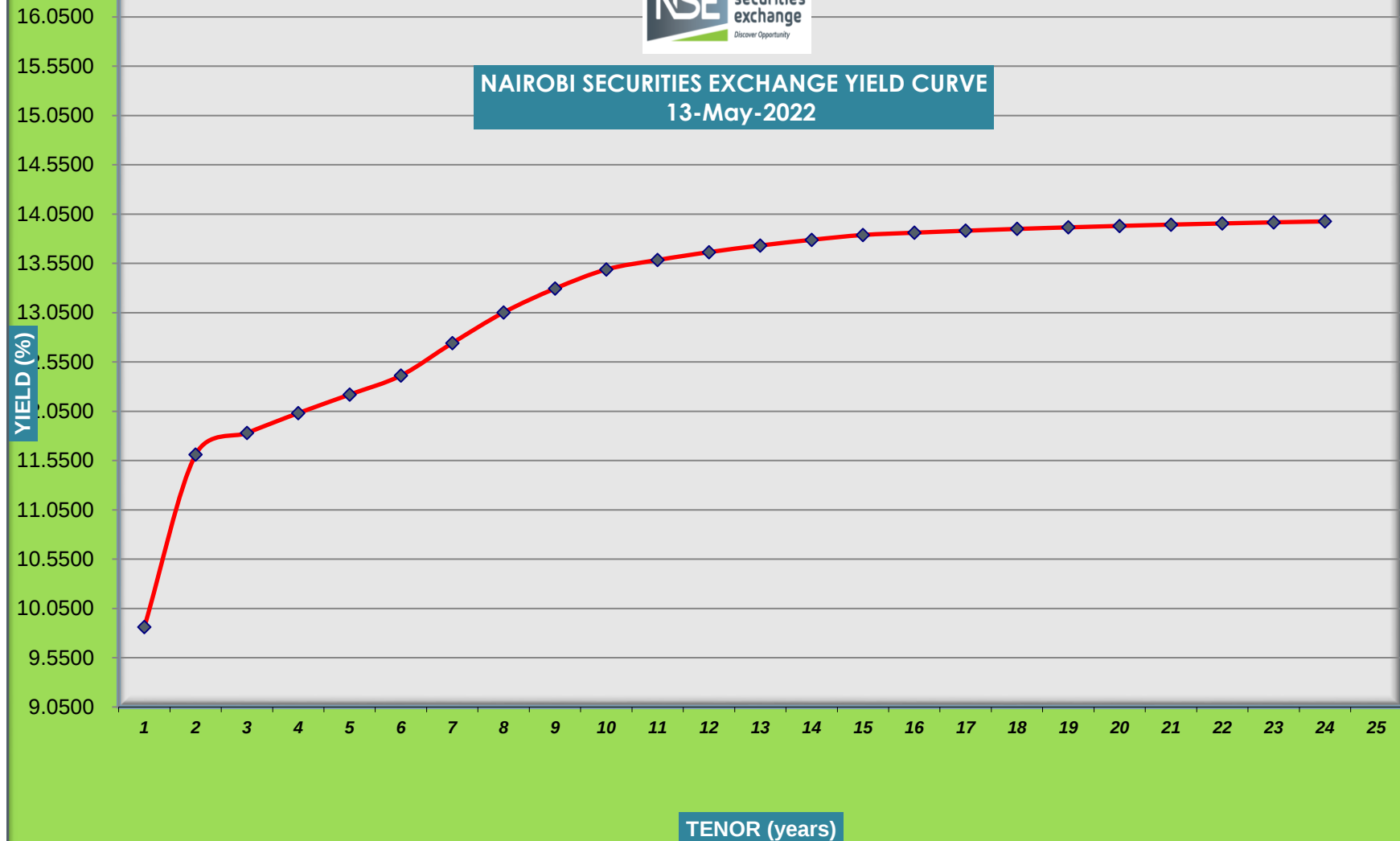


NAIROBI SECURITIES EXCHANGE YIELD CURVE 13-May-2022



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13-May-2022

Year	YIELDS FOR
91 day	THE WEEK ENDING
	7.6830
182 day	8.7220
1	9.8600
2	11.6100
3	11.8295
4	12.0316
5	12.2195
6	12.4128
7	12.7420
8	13.0525
9	13.2945
10	13.4886
11	13.5846
12	13.6641
13	13.7315
14	13.7893
15	13.8383
16	13.8613
17	13.8815
18	13.8995
19	13.9157
20	13.9302
21	13.9433
22	13.9552
23	13.9669
24	13.9760

			Indicative yields
1	364	12-May-23	9.5100
2	728	10-May-24	
3	1,092	09-May-25	
4	1,456	08-May-26	
5	1,820	07-May-27	
6	2,184	05-May-28	
7	2,548	04-May-29	
8	2,912	03-May-30	
9	3,276	02-May-31	
10	3,640	30-Apr-32	
11	4,004	29-Apr-33	
12	4,368	28-Apr-34	
13	4,732	27-Apr-35	
14	5,096	25-Apr-36	
15	5,460	24-Apr-37	
16	5,824	23-Apr-38	
17	6,188	22-Apr-39	
18	6,552	20-Apr-40	
19	6,916	19-Apr-41	
20	7,280	18-Apr-42	
21	7,644	17-Apr-43	
22	8,008	15-Apr-44	
23	8,372	14-Apr-45	
24	8,736	13-Apr-46	
25	9,100	12-Apr-47	

* based on yields traded at the NSE