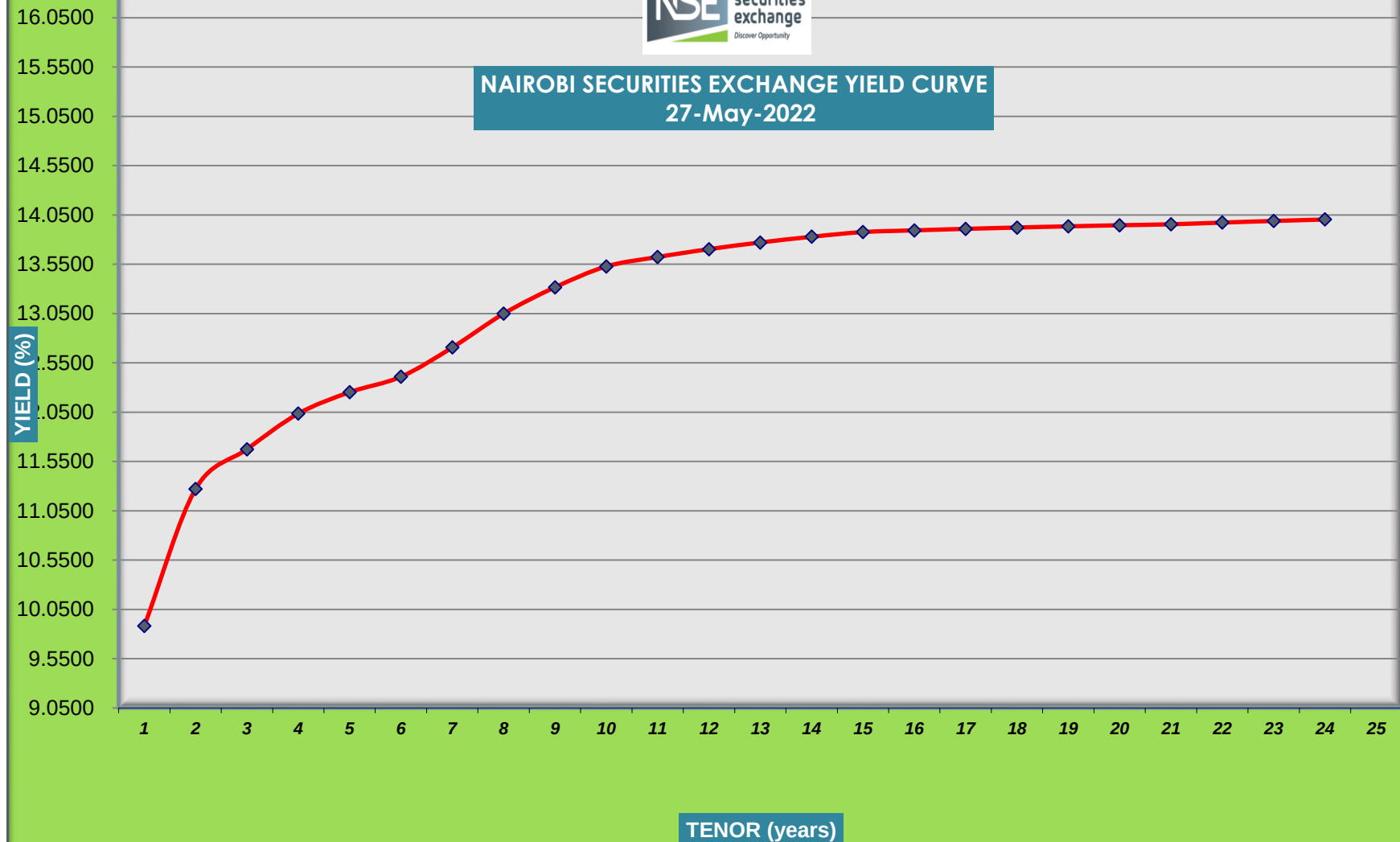


NAIROBI SECURITIES EXCHANGE YIELD CURVE 27-May-2022



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27-May-2022

Year	YIELDS FOR THE WEEK ENDING
91 day	7.7440
182 day	8.9010
1	9.8810
2	11.2715
3	11.6742
4	12.0352
5	12.2524
6	12.4092
7	12.7060
8	13.0488
9	13.3161
10	13.5278
11	13.6235
12	13.7033
13	13.7709
14	13.8289
15	13.8766
16	13.8939
17	13.9091
18	13.9226
19	13.9347
20	13.9456
21	13.9555
22	13.9729
23	13.9894
24	14.0038

			Indicative yields
1	364	26-May-23	9.5100
2	728	24-May-24	
3	1,092	23-May-25	
4	1,456	22-May-26	
5	1,820	21-May-27	
6	2,184	19-May-28	
7	2,548	18-May-29	
8	2,912	17-May-30	
9	3,276	16-May-31	
10	3,640	14-May-32	
11	4,004	13-May-33	
12	4,368	12-May-34	
13	4,732	11-May-35	
14	5,096	09-May-36	
15	5,460	08-May-37	
16	5,824	07-May-38	
17	6,188	06-May-39	
18	6,552	04-May-40	
19	6,916	03-May-41	
20	7,280	02-May-42	
21	7,644	01-May-43	
22	8,008	29-Apr-44	
23	8,372	28-Apr-45	
24	8,736	27-Apr-46	
25	9,100	26-Apr-47	

* based on yields traded at the NSE