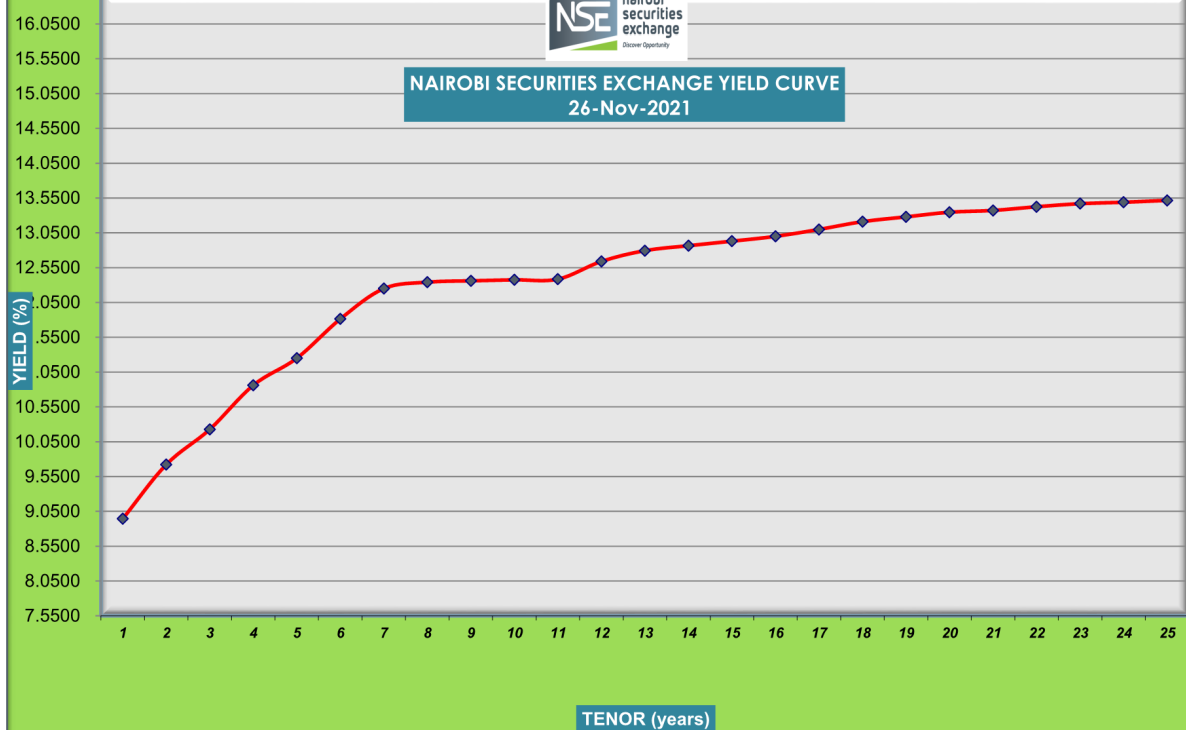




NAIROBI SECURITIES EXCHANGE YIELD CURVE  
26-Nov-2021



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26-Nov-2021

| Year    | YIELDS FOR THE WEEK ENDING |
|---------|----------------------------|
| 91 day  | 7.1816                     |
| 182 day | 7.8390                     |
| 1       | 8.9440                     |
| 2       | 9.7223                     |
| 3       | 10.2286                    |
| 4       | 10.8616                    |
| 5       | 11.2500                    |
| 6       | 11.8137                    |
| 7       | 12.2500                    |
| 8       | 12.3416                    |
| 9       | 12.3615                    |
| 10      | 12.3788                    |
| 11      | 12.3850                    |
| 12      | 12.6401                    |
| 13      | 12.7948                    |
| 14      | 12.8657                    |
| 15      | 12.9307                    |
| 16      | 12.9995                    |
| 17      | 13.0994                    |
| 18      | 13.2110                    |
| 19      | 13.2798                    |
| 20      | 13.3466                    |
| 21      | 13.3725                    |
| 22      | 13.4250                    |
| 23      | 13.4700                    |
| 24      | 13.4898                    |
| 25      | 13.5165                    |

|    |       |           | Indicative yields |
|----|-------|-----------|-------------------|
| 1  | 364   | 26-Nov-22 | 8.7450            |
| 2  | 728   | 24-Nov-23 |                   |
| 3  | 1,092 | 22-Nov-24 |                   |
| 4  | 1,456 | 21-Nov-25 |                   |
| 5  | 1,820 | 20-Nov-26 |                   |
| 6  | 2,184 | 19-Nov-27 |                   |
| 7  | 2,548 | 17-Nov-28 |                   |
| 8  | 2,912 | 16-Nov-29 |                   |
| 9  | 3,276 | 15-Nov-30 |                   |
| 10 | 3,640 | 14-Nov-31 |                   |
| 11 | 4,004 | 12-Nov-32 |                   |
| 12 | 4,368 | 11-Nov-33 |                   |
| 13 | 4,732 | 10-Nov-34 |                   |
| 14 | 5,096 | 09-Nov-35 |                   |
| 15 | 5,460 | 07-Nov-36 |                   |
| 16 | 5,824 | 06-Nov-37 |                   |
| 17 | 6,188 | 05-Nov-38 |                   |
| 18 | 6,552 | 04-Nov-39 |                   |
| 19 | 6,916 | 02-Nov-40 |                   |
| 20 | 7,280 | 01-Nov-41 |                   |
| 21 | 7,644 | 31-Oct-42 |                   |
| 22 | 8,008 | 30-Oct-43 |                   |
| 23 | 8,372 | 28-Oct-44 |                   |
| 24 | 8,736 | 27-Oct-45 |                   |
| 25 | 9,100 | 26-Oct-46 |                   |

\* based on yields traded at the NSE