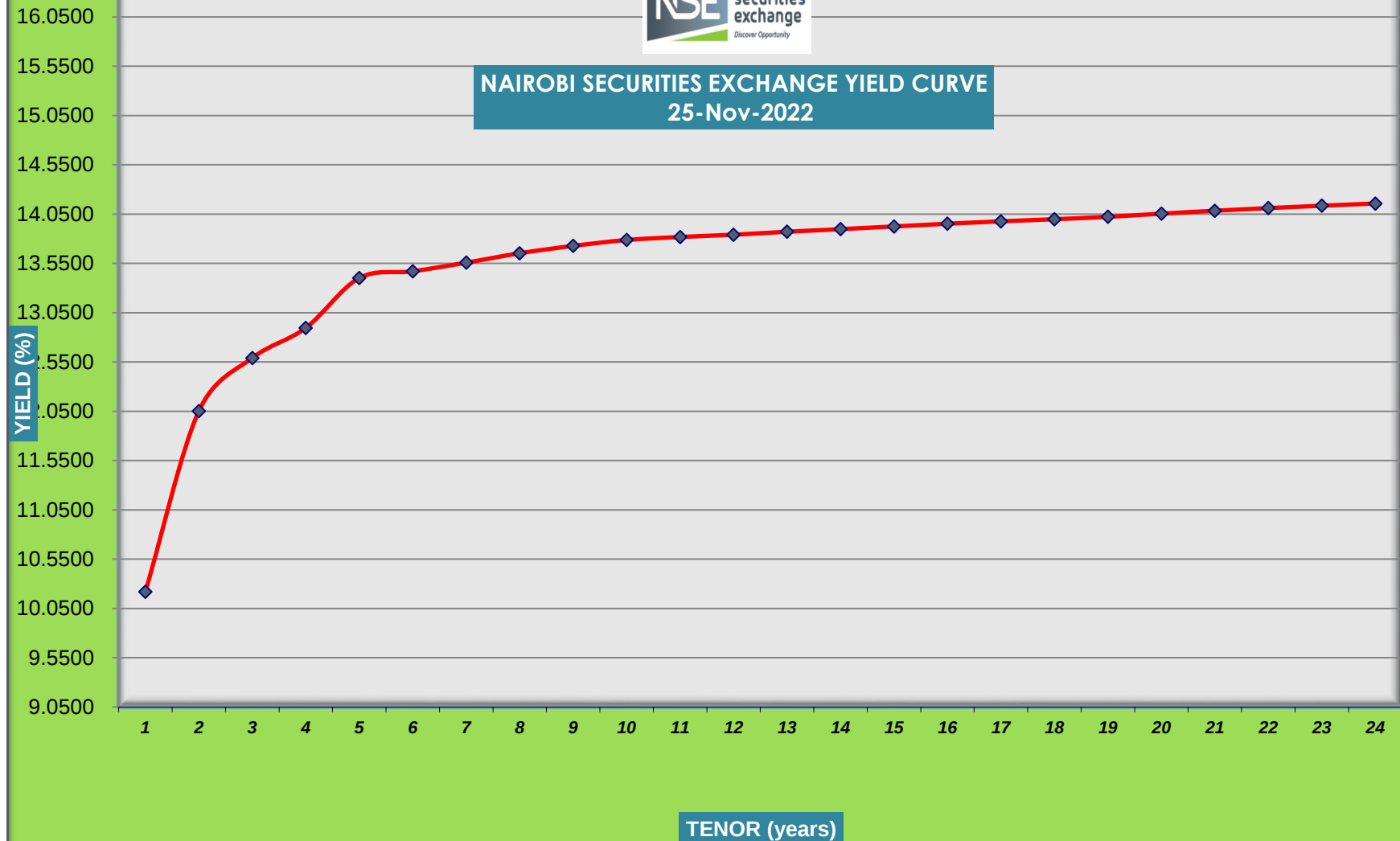


NAIROBI SECURITIES EXCHANGE YIELD CURVE 25-Nov-2022



Disclaimer: The Nairobi Securities Exchange believes that all the information provided above is accurate and reliable but gives no warranty of accuracy or reliability of such information to you or to any third party. The Nairobi Securities Exchange accepts no responsibility for damages or loss arising in any way out of or in connection with or incidental to any errors or omissions in any information provided in this report, whether arising from negligence or otherwise

25-Nov-2022

Year	YIELDS FOR THE WEEK ENDING
91 day	9.2370
182 day	9.7330
1	10.2190
2	12.0508
3	12.5908
4	12.8959
5	13.4020
6	13.4698
7	13.5574
8	13.6532
9	13.7278
10	13.7875
11	13.8182
12	13.8411
13	13.8713
14	13.8974
15	13.9250
16	13.9525
17	13.9768
18	13.9984
19	14.0222
20	14.0547
21	14.0841
22	14.1108
23	14.1353
24	14.1576
25	14.1765

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

* based on yields traded at the NSE