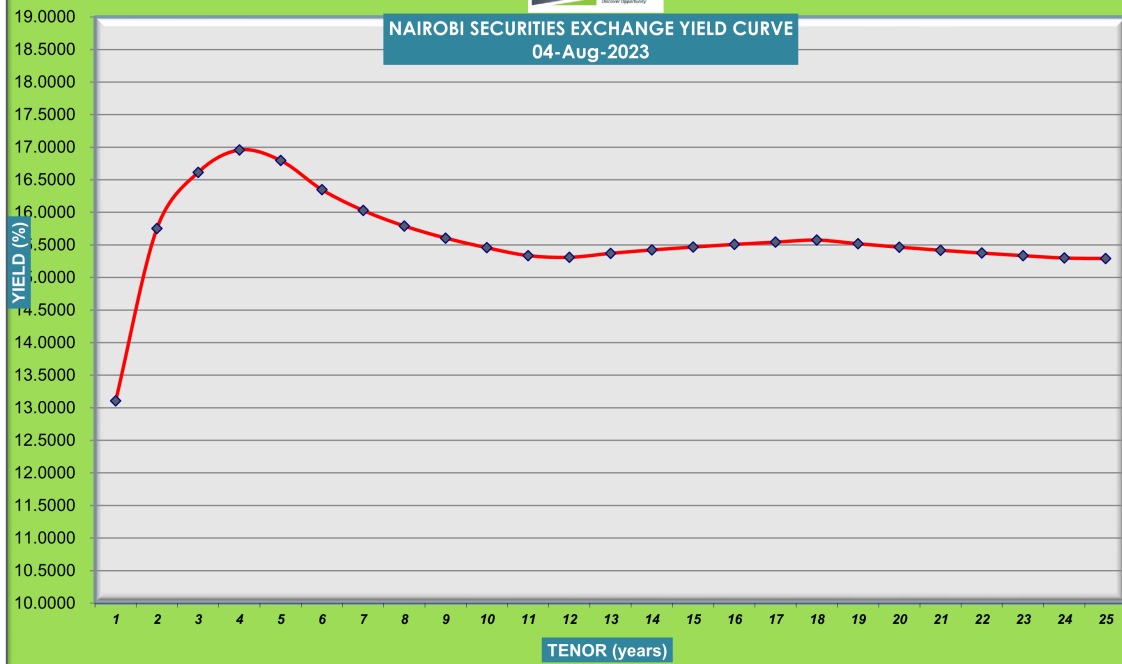


NAIROBI SECURITIES EXCHANGE YIELD CURVE
04-Aug-2023



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4-Aug-2023

Year	WEEK ENDING
91 day	12.6855
182 day	12.8579
1	13.1072
2	15.7527
3	16.6141
4	16.9575
5	16.7902
6	16.3481
7	16.0291
8	15.7904
9	15.6051
10	15.4570
11	15.3360
12	15.3099
13	15.3708
14	15.4231
15	15.4684
16	15.5081
17	15.5431
18	15.5742
19	15.5182
20	15.4656
21	15.4180
22	15.3748
23	15.3353
24	15.2991
25	15.2916

	364	Indicative yields
1	364	13.1072
2	728	01-Aug-25
3	1,092	31-Jul-26
4	1,456	30-Jul-27
5	1,820	28-Jul-28
6	2,184	27-Jul-29
7	2,548	26-Jul-30
8	2,912	25-Jul-31
9	3,276	23-Jul-32
10	3,640	22-Jul-33
11	4,004	21-Jul-34
12	4,368	20-Jul-35
13	4,732	18-Jul-36
14	5,096	17-Jul-37
15	5,460	16-Jul-38
16	5,824	15-Jul-39
17	6,188	13-Jul-40
18	6,552	12-Jul-41
19	6,916	11-Jul-42
20	7,280	10-Jul-43
21	7,644	08-Jul-44
22	8,008	07-Jul-45
23	8,372	06-Jul-46
24	8,736	05-Jul-47
25	9,100	03-Jul-48

* based on yields traded at the NSE