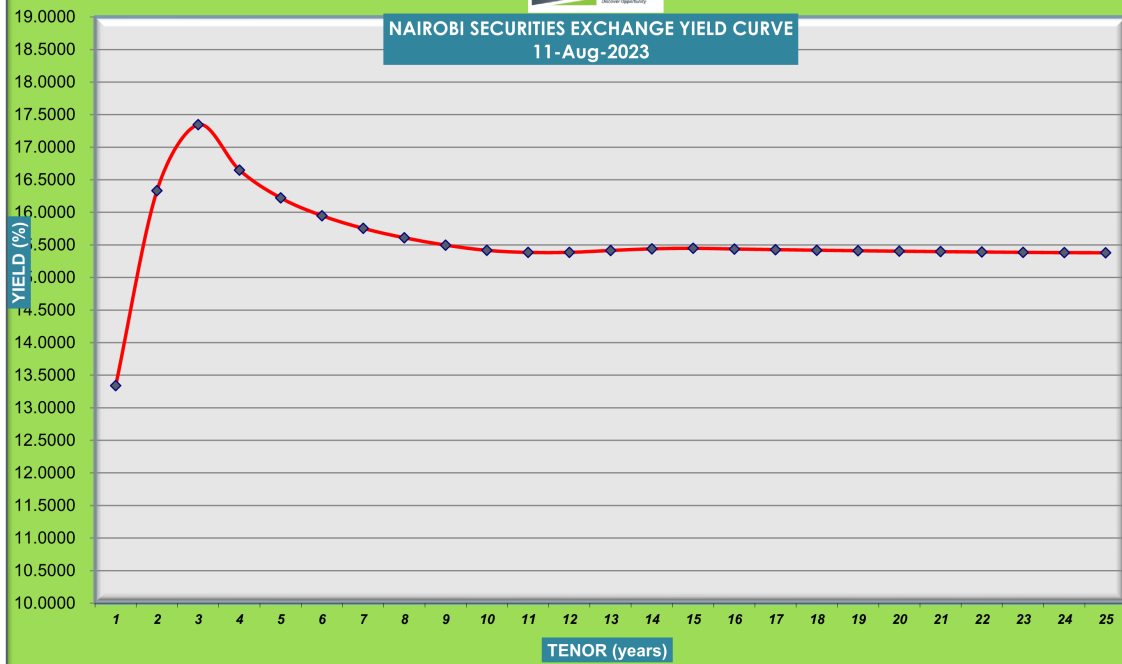


NAIROBI SECURITIES EXCHANGE YIELD CURVE
11-Aug-2023



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11-Aug-2023

Year	WEEK ENDING
91 day	13.1104
182 day	13.4381
1	13.3402
2	16.3319
3	17.3466
4	16.6499
5	16.2215
6	15.9492
7	15.7551
8	15.6097
9	15.4968
10	15.4169
11	15.3847
12	15.3856
13	15.4149
14	15.4401
15	15.4487
16	15.4374
17	15.4274
18	15.4186
19	15.4107
20	15.4035
21	15.3971
22	15.3912
23	15.3858
24	15.3809
25	15.3800

	364	Indicative yields
1	364	09-Aug-24 13.3402
2	728	08-Aug-25
3	1,092	07-Aug-26
4	1,456	06-Aug-27
5	1,820	04-Aug-28
6	2,184	03-Aug-29
7	2,548	02-Aug-30
8	2,912	01-Aug-31
9	3,276	30-Jul-32
10	3,640	29-Jul-33
11	4,004	28-Jul-34
12	4,368	27-Jul-35
13	4,732	25-Jul-36
14	5,096	24-Jul-37
15	5,460	23-Jul-38
16	5,824	22-Jul-39
17	6,188	20-Jul-40
18	6,552	19-Jul-41
19	6,916	18-Jul-42
20	7,280	17-Jul-43
21	7,644	15-Jul-44
22	8,008	14-Jul-45
23	8,372	13-Jul-46
24	8,736	12-Jul-47
25	9,100	10-Jul-48

* based on yields traded at the NSE