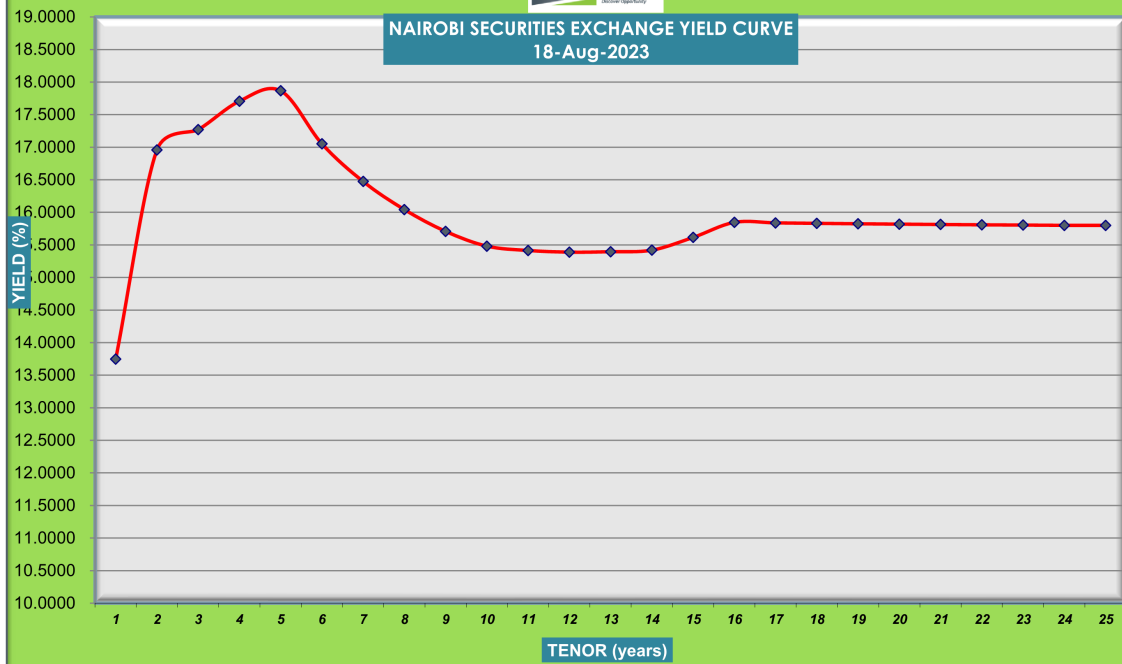


NAIROBI SECURITIES EXCHANGE YIELD CURVE  
18-Aug-2023



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| Year    | WEEK ENDING |
|---------|-------------|
| 91 day  | 13.4754     |
| 182 day | 13.2758     |
| 1       | 13.7459     |
| 2       | 16.9589     |
| 3       | 17.2693     |
| 4       | 17.7073     |
| 5       | 17.8660     |
| 6       | 17.0519     |
| 7       | 16.4739     |
| 8       | 16.0422     |
| 9       | 15.7075     |
| 10      | 15.4817     |
| 11      | 15.4146     |
| 12      | 15.3889     |
| 13      | 15.3958     |
| 14      | 15.4197     |
| 15      | 15.6154     |
| 16      | 15.8466     |
| 17      | 15.8385     |
| 18      | 15.8313     |
| 19      | 15.8248     |
| 20      | 15.8190     |
| 21      | 15.8138     |
| 22      | 15.8090     |
| 23      | 15.8047     |
| 24      | 15.8007     |
| 25      | 15.8000     |

18-Aug-2023

|    | 364   | Indicative yields |
|----|-------|-------------------|
| 1  | 364   | 16-Aug-24         |
| 2  | 728   | 15-Aug-25         |
| 3  | 1,092 | 14-Aug-26         |
| 4  | 1,456 | 13-Aug-27         |
| 5  | 1,820 | 11-Aug-28         |
| 6  | 2,184 | 10-Aug-29         |
| 7  | 2,548 | 09-Aug-30         |
| 8  | 2,912 | 08-Aug-31         |
| 9  | 3,276 | 06-Aug-32         |
| 10 | 3,640 | 05-Aug-33         |
| 11 | 4,004 | 04-Aug-34         |
| 12 | 4,368 | 03-Aug-35         |
| 13 | 4,732 | 01-Aug-36         |
| 14 | 5,096 | 31-Jul-37         |
| 15 | 5,460 | 30-Jul-38         |
| 16 | 5,824 | 29-Jul-39         |
| 17 | 6,188 | 27-Jul-40         |
| 18 | 6,552 | 26-Jul-41         |
| 19 | 6,916 | 25-Jul-42         |
| 20 | 7,280 | 24-Jul-43         |
| 21 | 7,644 | 22-Jul-44         |
| 22 | 8,008 | 21-Jul-45         |
| 23 | 8,372 | 20-Jul-46         |
| 24 | 8,736 | 19-Jul-47         |
| 25 | 9,100 | 17-Jul-48         |

\* based on yields traded at the NSE