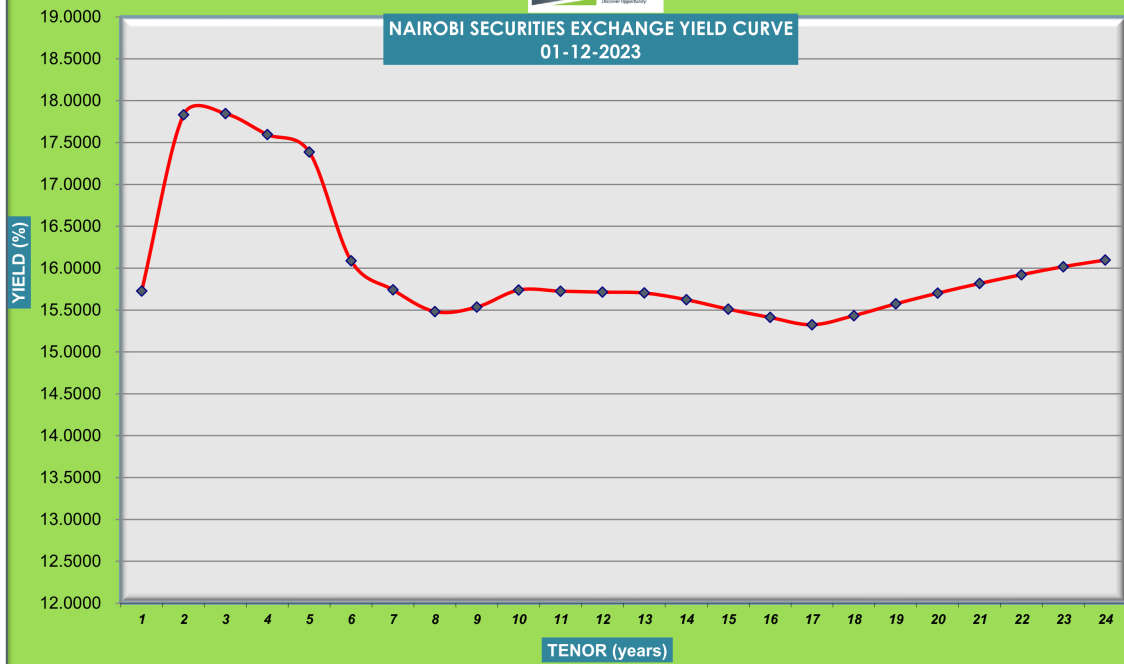


NAIROBI SECURITIES EXCHANGE YIELD CURVE
01-12-2023



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1-Dec-2023

Year	YIELDS FOR THE WEEK ENDING 01.12.2023
91 day	15.5290
182 day	15.5504
1	15.7266
2	17.8320
3	17.8454
4	17.8955
5	17.3877
6	16.0877
7	15.7410
8	15.4816
9	15.5399
10	15.7395
11	15.7256
12	15.7139
13	15.7041
14	15.6237
15	15.5107
16	15.4119
17	15.3247
18	15.4332
19	15.6745
20	15.7019
21	15.8173
22	15.9222
23	16.0182
24	16.0971

			Indicative yields
1	364	29-Nov-24	15.7266
2	728	28-Nov-25	
3	1,092	27-Nov-26	
4	1,456	26-Nov-27	
5	1,820	24-Nov-28	
6	2,184	23-Nov-29	
7	2,548	22-Nov-30	
8	2,912	21-Nov-31	
9	3,276	19-Nov-32	
10	3,640	18-Nov-33	
11	4,004	17-Nov-34	
12	4,368	16-Nov-35	
13	4,732	14-Nov-36	
14	5,096	13-Nov-37	
15	5,460	12-Nov-38	
16	5,824	11-Nov-39	
17	6,188	09-Nov-40	
18	6,552	08-Nov-41	
19	6,916	07-Nov-42	
20	7,280	06-Nov-43	
21	7,644	04-Nov-44	
22	8,008	03-Nov-45	
23	8,372	02-Nov-46	
24	8,736	01-Nov-47	

* based on yields traded at the NSE