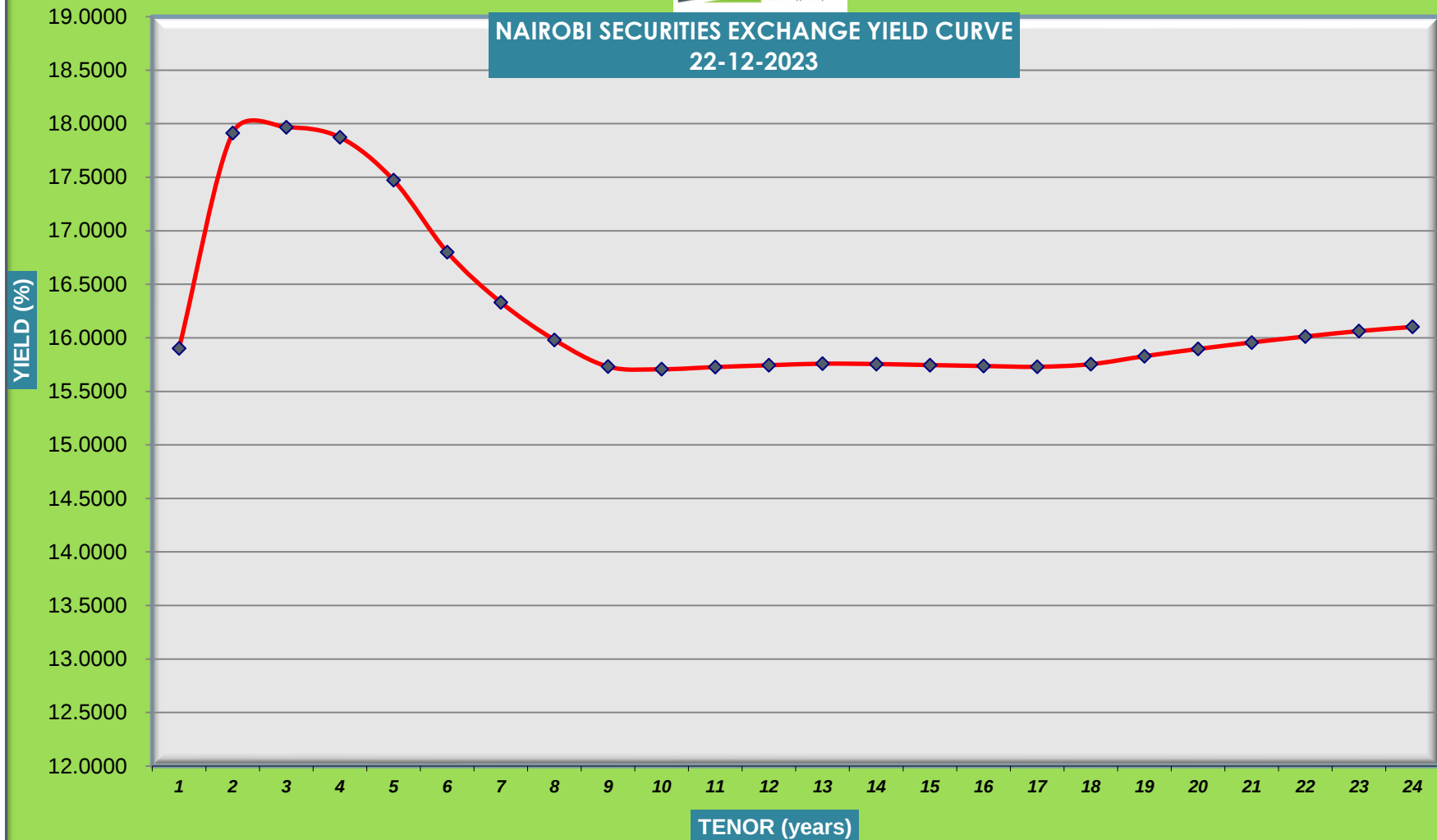


NAIROBI SECURITIES EXCHANGE YIELD CURVE 22-12-2023



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22-Dec-2023

Year	YIELDS FOR THE WEEK ENDING 22.12.2023
91 day	15.8831
182 day	15.9715
1	15.9012
2	17.9124
3	17.9673
4	17.8728
5	17.4728
6	16.8012
7	16.3319
8	15.9811
9	15.7311
10	15.7067
11	15.7271
12	15.7441
13	15.7685
14	15.7554
15	15.7456
16	15.7370
17	15.7294
18	15.7537
19	15.8285
20	15.8958
21	15.9568
22	16.0122
23	16.0629
24	16.1019

			Indicative yields
	364		
1	364	20-Dec-24	15.9012
2	728	19-Dec-25	
3	1,092	18-Dec-26	
4	1,456	17-Dec-27	
5	1,820	15-Dec-28	
6	2,184	14-Dec-29	
7	2,548	13-Dec-30	
8	2,912	12-Dec-31	
9	3,276	10-Dec-32	
10	3,640	09-Dec-33	
11	4,004	08-Dec-34	
12	4,368	07-Dec-35	
13	4,732	05-Dec-36	
14	5,096	04-Dec-37	
15	5,460	03-Dec-38	
16	5,824	02-Dec-39	
17	6,188	30-Nov-40	
18	6,552	29-Nov-41	
19	6,916	28-Nov-42	
20	7,280	27-Nov-43	
21	7,644	25-Nov-44	
22	8,008	24-Nov-45	
23	8,372	23-Nov-46	
24	8,736	22-Nov-47	

* based on yields traded at the NSE