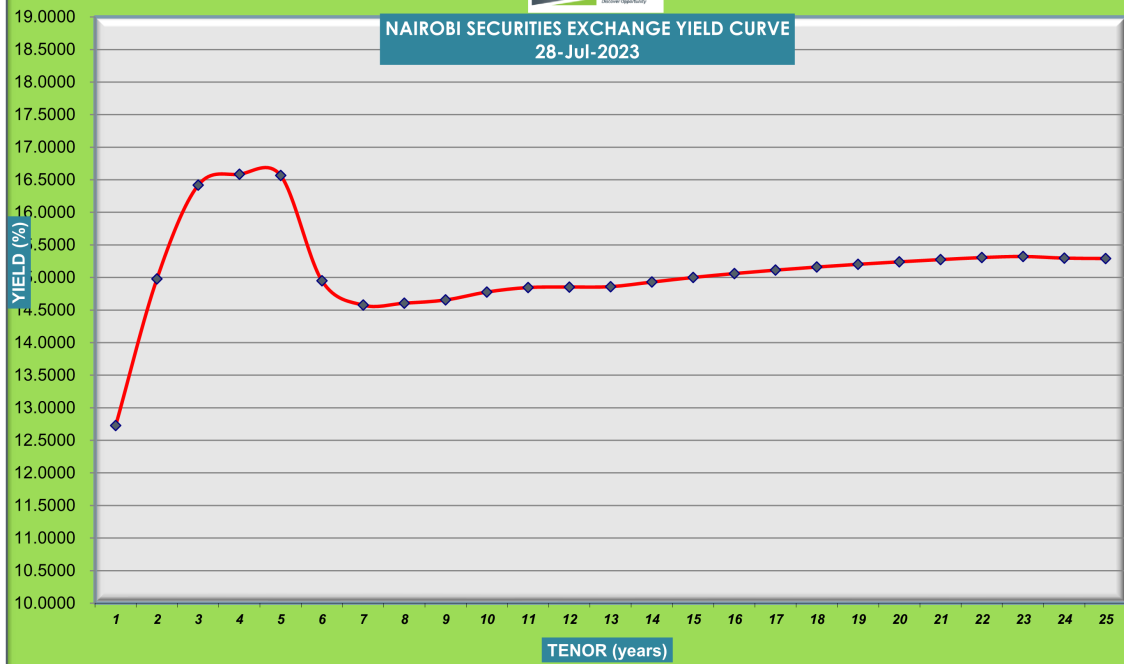


NAIROBI SECURITIES EXCHANGE YIELD CURVE
 28-Jul-2023



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28-Jul-2023

Year	WEEK ENDING
91 day	12.3520
182 day	12.3920
1	12.7280
2	14.9793
3	16.4168
4	16.5849
5	16.5656
6	14.9505
7	14.5760
8	14.6060
9	14.6549
10	14.7769
11	14.8463
12	14.8535
13	14.8596
14	14.9298
15	15.0007
16	15.0606
17	15.1135
18	15.1605
19	15.2026
20	15.2405
21	15.2748
22	15.3060
23	15.3225
24	15.2973
25	15.2916

	364	Indicative yields
1	364	26-Jul-24 12.7280
2	728	25-Jul-25
3	1,092	24-Jul-26
4	1,456	23-Jul-27
5	1,820	21-Jul-28
6	2,184	20-Jul-29
7	2,548	19-Jul-30
8	2,912	18-Jul-31
9	3,276	16-Jul-32
10	3,640	15-Jul-33
11	4,004	14-Jul-34
12	4,368	13-Jul-35
13	4,732	11-Jul-36
14	5,096	10-Jul-37
15	5,460	09-Jul-38
16	5,824	08-Jul-39
17	6,188	06-Jul-40
18	6,552	05-Jul-41
19	6,916	04-Jul-42
20	7,280	03-Jul-43
21	7,644	01-Jul-44
22	8,008	30-Jun-45
23	8,372	29-Jun-46
24	8,736	28-Jun-47
25	9,100	26-Jun-48

* based on yields traded at the NSE