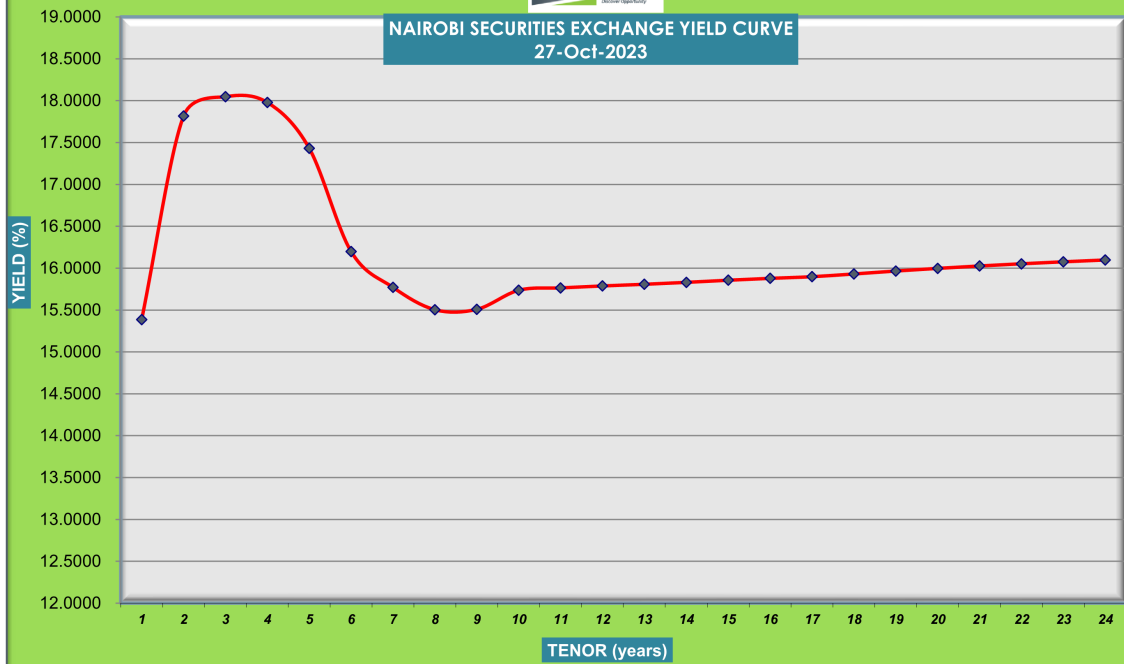


NAIROBI SECURITIES EXCHANGE YIELD CURVE
 27-Oct-2023



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27-Oct-2023

Year	WEEK ENDING
91 day	15.1112
182 day	15.1289
1	15.3867
2	17.8170
3	18.0469
4	17.8792
5	17.4315
6	16.1983
7	15.7708
8	15.5042
9	15.5087
10	15.7367
11	15.7647
12	15.7880
13	15.8077
14	15.8308
15	15.8563
16	15.8786
17	15.8983
18	15.9309
19	15.9661
20	15.9978
21	16.0265
22	16.0526
23	16.0764
24	16.0980

	364	Indicative yields
1	364	25-Oct-24 15.3867
2	728	24-Oct-25
3	1,092	23-Oct-26
4	1,456	22-Oct-27
5	1,820	20-Oct-28
6	2,184	19-Oct-29
7	2,548	18-Oct-30
8	2,912	17-Oct-31
9	3,276	15-Oct-32
10	3,640	14-Oct-33
11	4,004	13-Oct-34
12	4,368	12-Oct-35
13	4,732	10-Oct-36
14	5,096	09-Oct-37
15	5,460	08-Oct-38
16	5,824	07-Oct-39
17	6,188	05-Oct-40
18	6,552	04-Oct-41
19	6,916	03-Oct-42
20	7,280	02-Oct-43
21	7,644	30-Sep-44
22	8,008	29-Sep-45
23	8,372	28-Sep-46
24	8,736	27-Sep-47

* based on yields traded at the NSE