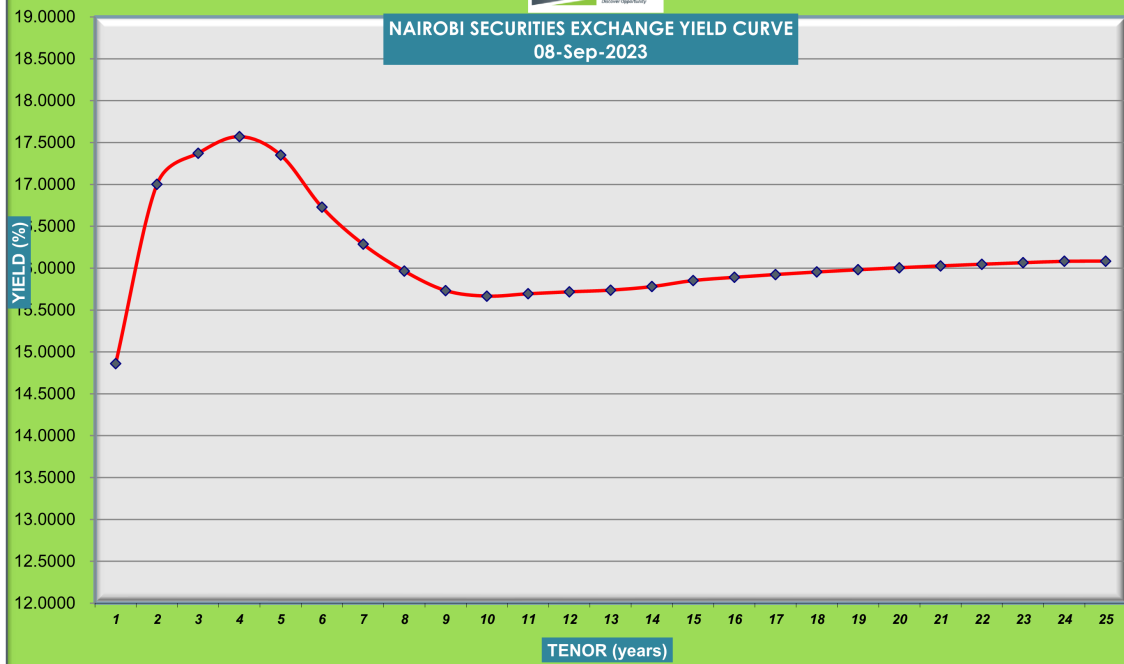


NAIROBI SECURITIES EXCHANGE YIELD CURVE
08-Sep-2023



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8-Sep-2023

Year	WEEK ENDING
91 day	14.2337
182 day	14.3686
1	14.8603
2	17.0006
3	17.3729
4	17.5712
5	17.3511
6	16.7287
7	16.2861
8	15.9646
9	15.7329
10	15.6668
11	15.6948
12	15.7181
13	15.7378
14	15.7603
15	15.8527
16	15.8909
17	15.9247
18	15.9547
19	15.9816
20	16.0057
21	16.0276
22	16.0475
23	16.0657
24	16.0823
25	16.0843

	364	Indicative yields
1	364	06-Sep-24 14.8603
2	728	05-Sep-25
3	1,092	04-Sep-26
4	1,456	03-Sep-27
5	1,820	01-Sep-28
6	2,184	31-Aug-29
7	2,548	30-Aug-30
8	2,912	29-Aug-31
9	3,276	27-Aug-32
10	3,640	26-Aug-33
11	4,004	25-Aug-34
12	4,368	24-Aug-35
13	4,732	22-Aug-36
14	5,096	21-Aug-37
15	5,460	20-Aug-38
16	5,824	19-Aug-39
17	6,188	17-Aug-40
18	6,552	16-Aug-41
19	6,916	15-Aug-42
20	7,280	14-Aug-43
21	7,644	12-Aug-44
22	8,008	11-Aug-45
23	8,372	10-Aug-46
24	8,736	09-Aug-47
25	9,100	07-Aug-48

* based on yields traded at the NSE