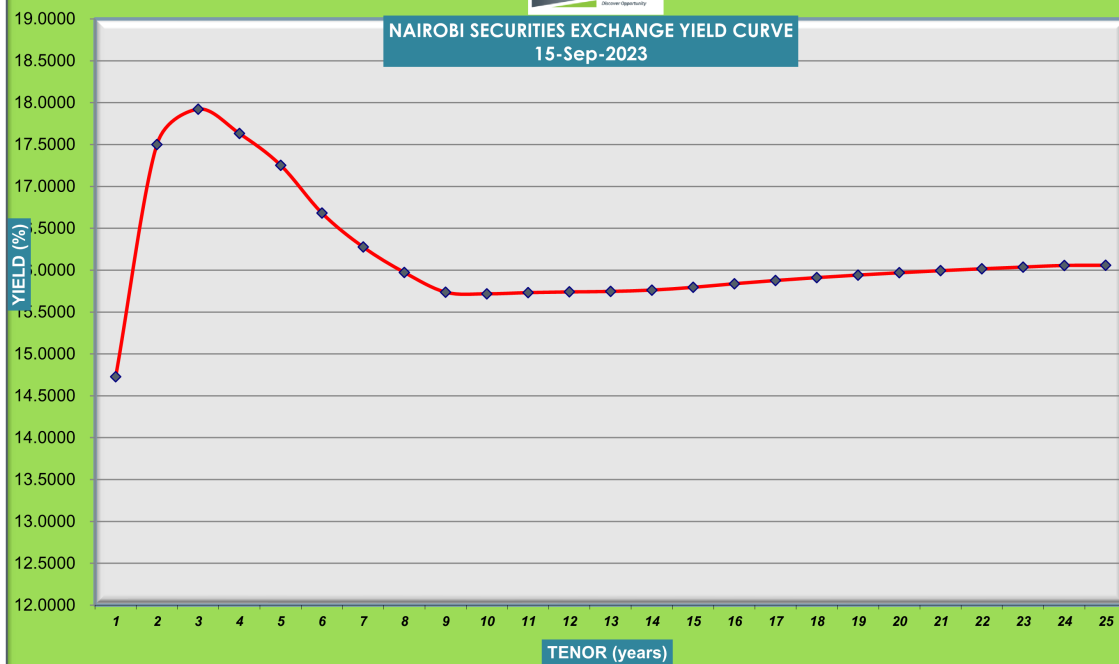


NAIROBI SECURITIES EXCHANGE YIELD CURVE
 15-Sep-2023



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15-Sep-2023

Year	WEEK ENDING
91 day	14.5151
182 day	14.4148
1	14.7282
2	17.5012
3	17.9238
4	17.6320
5	17.2532
6	16.6825
7	16.2766
8	15.9730
9	15.7375
10	15.7182
11	15.7321
12	15.7409
13	15.7464
14	15.7625
15	15.7953
16	15.8388
17	15.8772
18	15.9113
19	15.9418
20	15.9693
21	15.9942
22	16.0168
23	16.0375
24	16.0564
25	16.0583

	364	Indicative yields
1	364	14.7282
2	728	12-Sep-25
3	1,092	11-Sep-26
4	1,456	10-Sep-27
5	1,820	08-Sep-28
6	2,184	07-Sep-29
7	2,548	06-Sep-30
8	2,912	05-Sep-31
9	3,276	03-Sep-32
10	3,640	02-Sep-33
11	4,004	01-Sep-34
12	4,368	31-Aug-35
13	4,732	29-Aug-36
14	5,096	28-Aug-37
15	5,460	27-Aug-38
16	5,824	26-Aug-39
17	6,188	24-Aug-40
18	6,552	23-Aug-41
19	6,916	22-Aug-42
20	7,280	21-Aug-43
21	7,644	19-Aug-44
22	8,008	18-Aug-45
23	8,372	17-Aug-46
24	8,736	16-Aug-47
25	9,100	14-Aug-48

* based on yields traded at the NSE