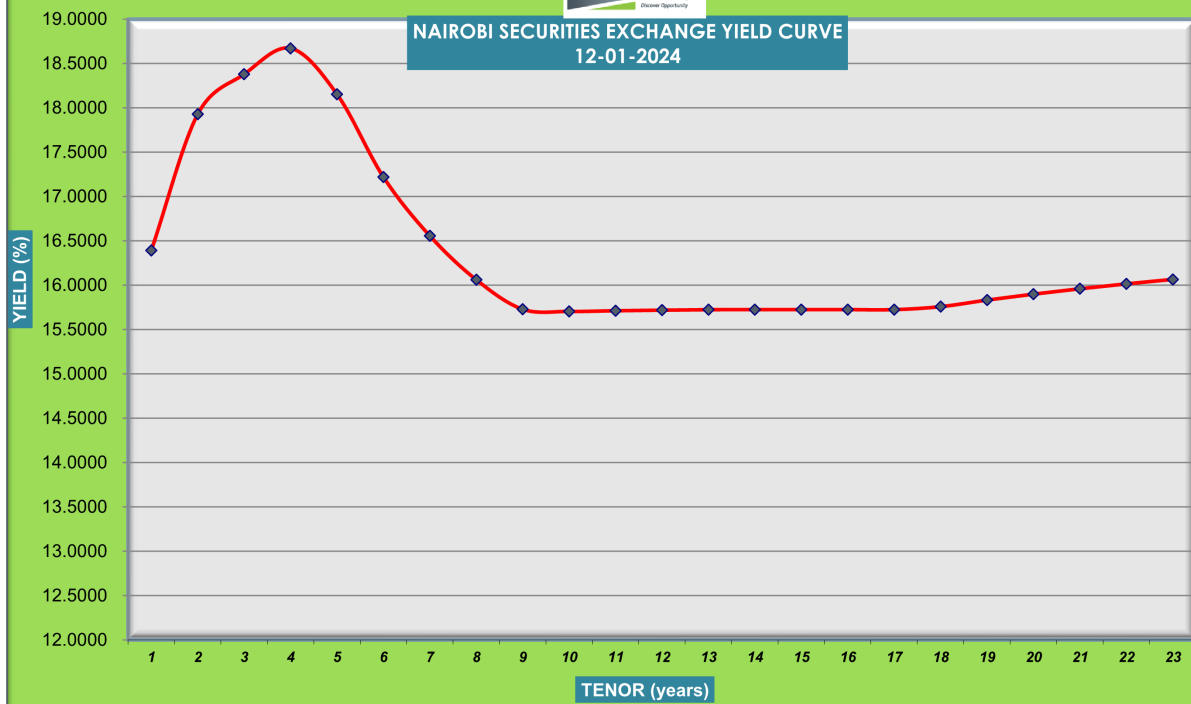


NAIROBI SECURITIES EXCHANGE YIELD CURVE
 12-01-2024



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12-Jan-2024

Year	YIELDS FOR THE WEEK ENDING 12.01.2024
91 day	16.1452
182 day	16.1874
1	16.3917
2	17.9287
3	18.3794
4	18.6717
5	18.1540
6	17.2194
7	16.5563
8	16.0615
9	15.7289
10	15.7046
11	15.7123
12	15.7187
13	15.7241
14	15.7254
15	15.7253
16	15.7252
17	15.7251
18	15.7583
19	15.8326
20	15.8996
21	15.9602
22	16.0153
23	16.0657

			Indicative yields
1	364	10-Jan-25	16.3917
2	728	09-Jan-26	
3	1,092	08-Jan-27	
4	1,456	07-Jan-28	
5	1,820	05-Jan-29	
6	2,184	04-Jan-30	
7	2,548	03-Jan-31	
8	2,912	02-Jan-32	
9	3,276	31-Dec-32	
10	3,640	30-Dec-33	
11	4,004	29-Dec-34	
12	4,368	28-Dec-35	
13	4,732	26-Dec-36	
14	5,096	25-Dec-37	
15	5,460	24-Dec-38	
16	5,824	23-Dec-39	
17	6,188	21-Dec-40	
18	6,552	20-Dec-41	
19	6,916	19-Dec-42	
20	7,280	18-Dec-43	
21	7,644	16-Dec-44	
22	8,008	15-Dec-45	
23	8,372	14-Dec-46	
24	8,736	13-Dec-47	

* based on yields traded at the NSE