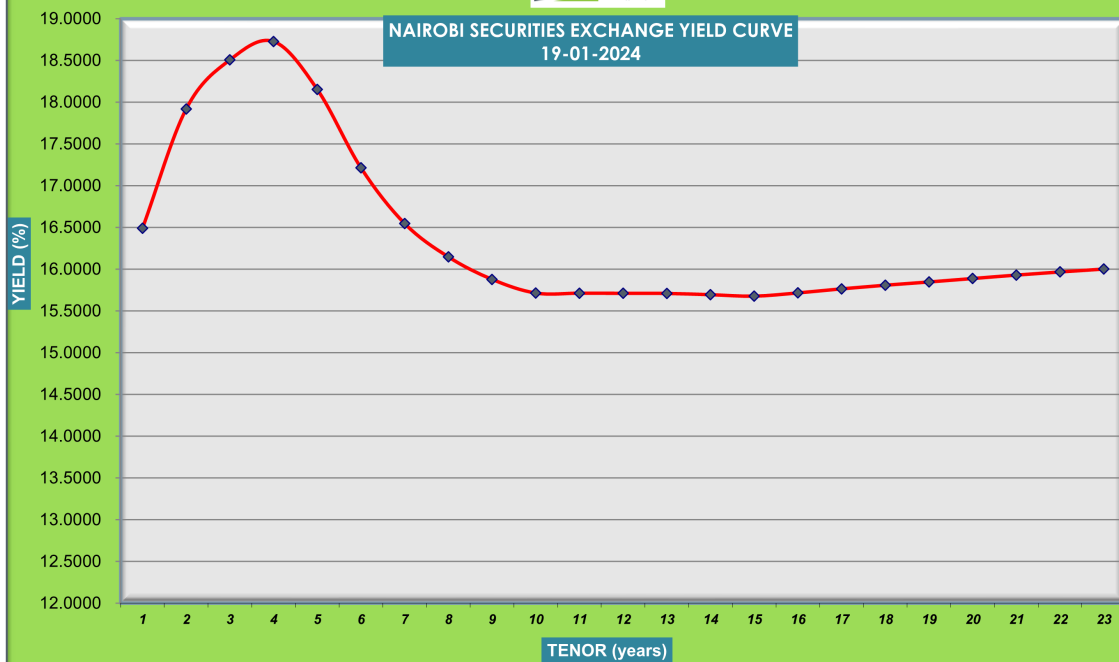


NAIROBI SECURITIES EXCHANGE YIELD CURVE
19-01-2024



Disclaimer: The Nairobi Securities Exchange believes that all the information provided above is accurate and reliable but gives no warranty of accuracy or reliability of such information to you or to any third party. The Nairobi Securities Exchange accepts no responsibility for damages or loss arising in any way out of or in connection with or incidental to any errors or omissions in any information provided in this report, whether arising from negligence or otherwise.

19-Jan-2024

Year	YIELDS FOR THE WEEK ENDING 19.01.2024
91 day	16.2347
182 day	16.3007
1	16.4917
2	17.9206
3	18.5075
4	18.7279
5	18.1538
6	17.2140
7	16.5473
8	16.1481
9	15.8787
10	15.7150
11	15.7131
12	15.7116
13	15.7103
14	15.6952
15	15.6775
16	15.7164
17	15.7653
18	15.8087
19	15.8475
20	15.8887
21	15.9300
22	15.9676
23	16.0020

			Indicative yields
1	364	17-Jan-25	16.4917
2	728	16-Jan-26	
3	1,092	15-Jan-27	
4	1,456	14-Jan-28	
5	1,820	12-Jan-29	
6	2,184	11-Jan-30	
7	2,548	10-Jan-31	
8	2,912	09-Jan-32	
9	3,276	07-Jan-33	
10	3,640	06-Jan-34	
11	4,004	05-Jan-35	
12	4,368	04-Jan-36	
13	4,732	02-Jan-37	
14	5,096	01-Jan-38	
15	5,460	31-Dec-38	
16	5,824	30-Dec-39	
17	6,188	28-Dec-40	
18	6,552	27-Dec-41	
19	6,916	26-Dec-42	
20	7,280	25-Dec-43	
21	7,644	23-Dec-44	
22	8,008	22-Dec-45	
23	8,372	21-Dec-46	
24	8,736	20-Dec-47	

* based on yields traded at the NSE