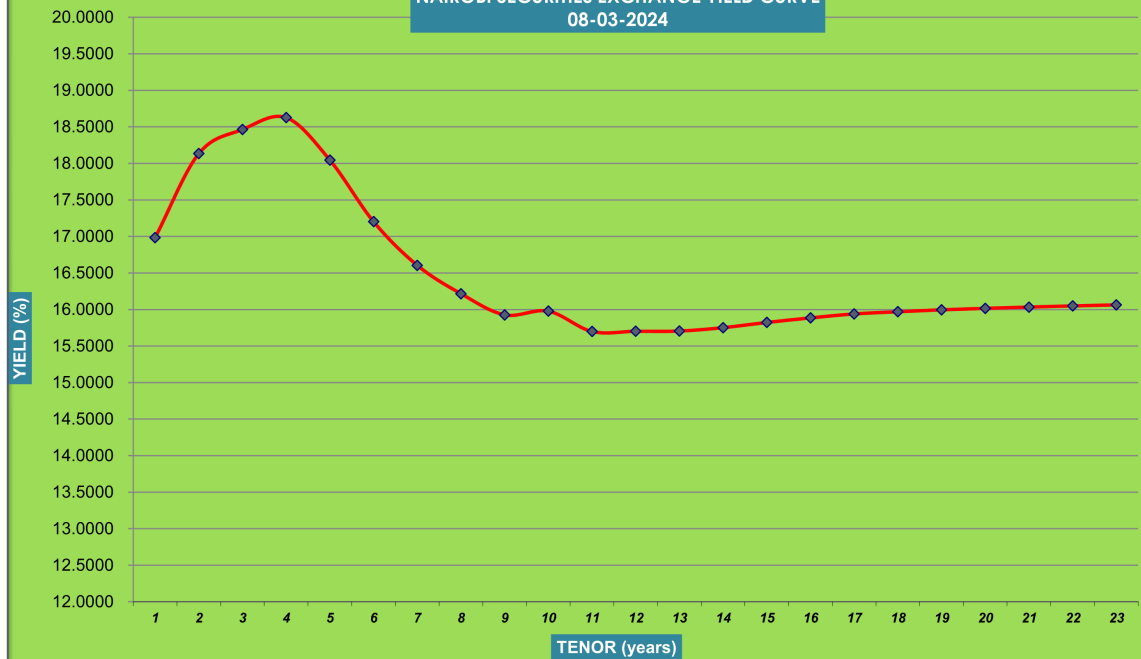


NAIROBI SECURITIES EXCHANGE YIELD CURVE
08-03-2024



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.

8-Mar-2024

Year	YIELDS FOR THE WEEKLY ENDING 08.03.2024
91 day	16.6597
182 day	16.8477
1	16.9845
2	18.1346
3	18.4647
4	18.6268
5	18.0452
6	17.2026
7	16.6045
8	16.2164
9	15.9269
10	15.9778
11	15.6992
12	15.7026
13	15.7055
14	15.7519
15	15.8230
16	15.8859
17	15.9400
18	15.9696
19	15.9961
20	16.0166
21	16.0339
22	16.0496
23	16.0640

			Indicative yields
1	364	07-Mar-25	16.9845
2	728	06-Mar-26	
3	1,092	05-Mar-27	
4	1,456	03-Mar-28	
5	1,820	02-Mar-29	
6	2,184	01-Mar-30	
7	2,548	28-Feb-31	
8	2,912	27-Feb-32	
9	3,276	25-Feb-33	
10	3,640	24-Feb-34	
11	4,004	23-Feb-35	
12	4,368	22-Feb-36	
13	4,732	20-Feb-37	
14	5,096	19-Feb-38	
15	5,460	18-Feb-39	
16	5,824	17-Feb-40	
17	6,188	15-Feb-41	
18	6,552	14-Feb-42	
19	6,916	13-Feb-43	
20	7,280	12-Feb-44	
21	7,644	10-Feb-45	
22	8,008	09-Feb-46	
23	8,372	08-Feb-47	
24	8,736	07-Feb-48	

* based on yields traded at the NSE