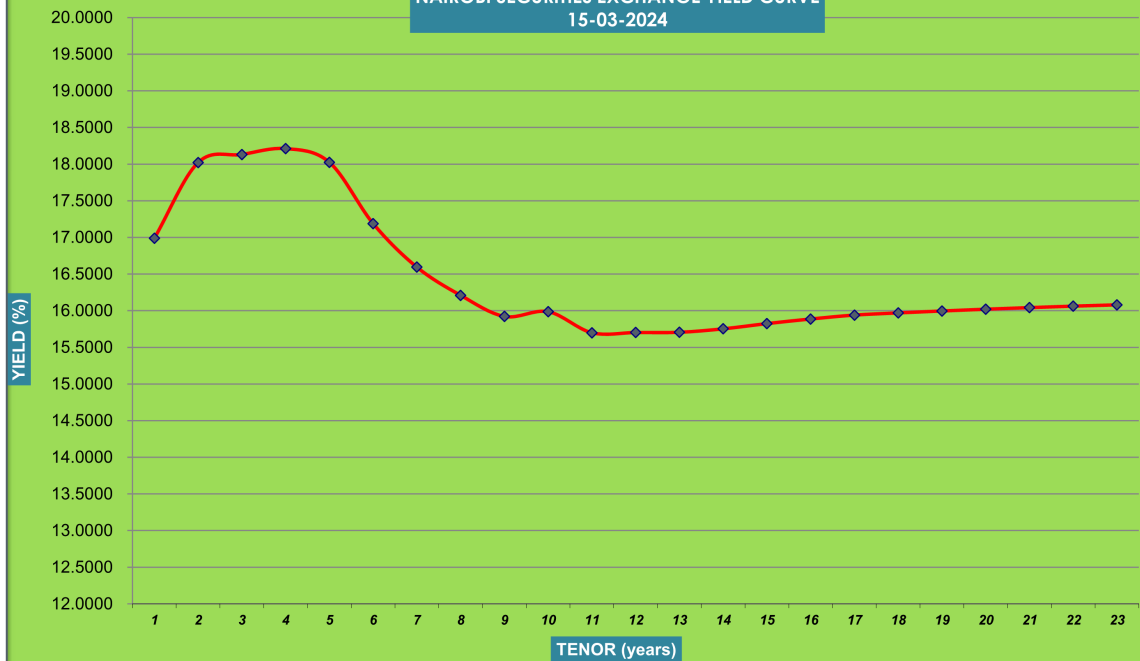




NAIROBI SECURITIES EXCHANGE YIELD CURVE 15-03-2024



DISCLAIMER: The Nairobi Securities Exchange does not accept any responsibility for the accuracy or completeness of the information provided in this report, whether arising from negligence or otherwise.

15-Mar-2024

Year	YIELDS FOR THE WEEKLY ENDING 15.03.2024
91 day	16.6976
182 day	16.8900
1	16.9889
2	18.0224
3	18.1322
4	18.2122
5	18.0254
6	17.1887
7	16.5946
8	16.2100
9	15.9219
10	15.9870
11	15.6993
12	15.7027
13	15.7055
14	15.7529
15	15.8243
16	15.8870
17	15.9406
18	15.9701
19	15.9966
20	16.0207
21	16.0425
22	16.0624
23	16.0806

			Indicative yields
1	364	14-Mar-25	16.9889
2	728	13-Mar-26	
3	1,092	12-Mar-27	
4	1,456	10-Mar-28	
5	1,820	09-Mar-29	
6	2,184	08-Mar-30	
7	2,548	07-Mar-31	
8	2,912	05-Mar-32	
9	3,276	04-Mar-33	
10	3,640	03-Mar-34	
11	4,004	02-Mar-35	
12	4,368	29-Feb-36	
13	4,732	27-Feb-37	
14	5,096	26-Feb-38	
15	5,460	25-Feb-39	
16	5,824	24-Feb-40	
17	6,188	22-Feb-41	
18	6,552	21-Feb-42	
19	6,916	20-Feb-43	
20	7,280	19-Feb-44	
21	7,644	17-Feb-45	
22	8,008	16-Feb-46	
23	8,372	15-Feb-47	
24	8,736	14-Feb-48	

* based on yields traded at the NSE