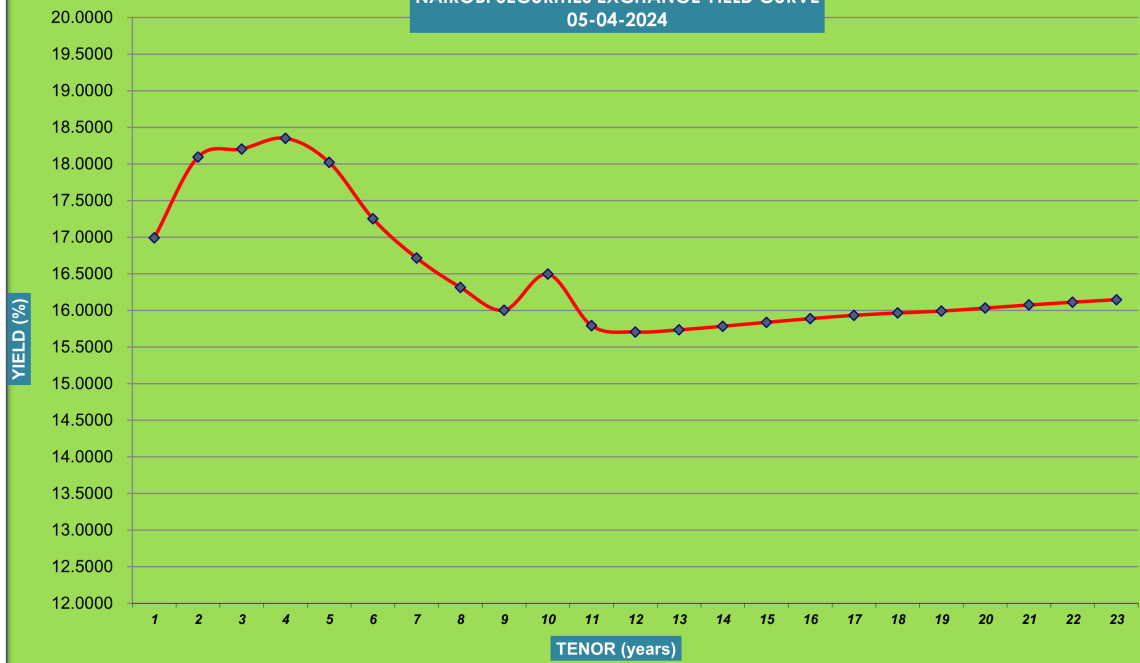


NAIROBI SECURITIES EXCHANGE YIELD CURVE
05-04-2024



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5-Apr-2024

Year	YIELDS FOR THE MONTH ENDING 05.04.2024
91 day	16.7243
182 day	16.8738
1	16.9898
2	18.0940
3	18.2036
4	18.3513
5	18.0214
6	17.2528
7	16.7153
8	16.3139
9	16.0026
10	16.4953
11	15.7912
12	15.7050
13	15.7341
14	15.7837
15	15.8373
16	15.8879
17	15.9326
18	15.9652
19	15.9906
20	16.0320
21	16.0738
22	16.1119
23	16.1466

			Indicative yields
1	364	04-Apr-25	16.9898
2	728	03-Apr-26	
3	1,092	02-Apr-27	
4	1,456	31-Mar-28	
5	1,820	30-Mar-29	
6	2,184	29-Mar-30	
7	2,548	28-Mar-31	
8	2,912	26-Mar-32	
9	3,276	25-Mar-33	
10	3,640	24-Mar-34	
11	4,004	23-Mar-35	
12	4,368	21-Mar-36	
13	4,732	20-Mar-37	
14	5,096	19-Mar-38	
15	5,460	18-Mar-39	
16	5,824	16-Mar-40	
17	6,188	15-Mar-41	
18	6,552	14-Mar-42	
19	6,916	13-Mar-43	
20	7,280	11-Mar-44	
21	7,644	10-Mar-45	
22	8,008	09-Mar-46	
23	8,372	08-Mar-47	
24	8,736	06-Mar-48	

* based on yields traded at the NSE