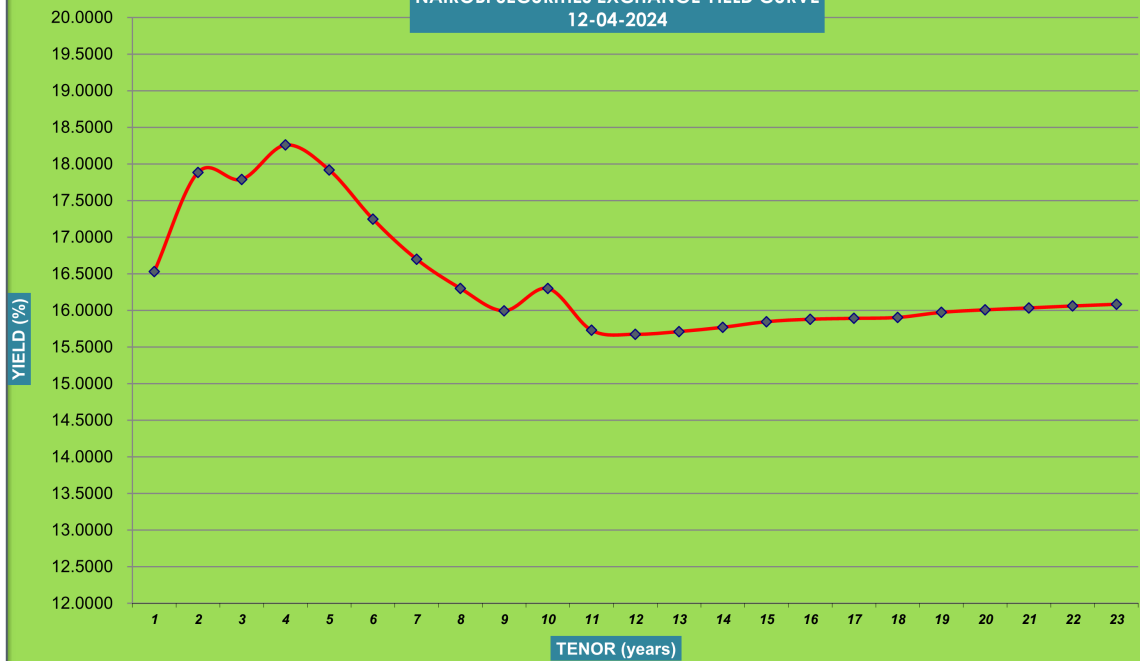




NAIROBI SECURITIES EXCHANGE YIELD CURVE 12-04-2024



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12-Apr-2024

Year	YIELDS FOR THE WEEK ENDING 12.04.2024
91 day	15.7330
182 day	16.8684
1	16.5310
2	17.8853
3	17.7896
4	18.2592
5	17.9187
6	17.2470
7	16.6986
8	16.3003
9	15.9947
10	16.2998
11	15.7285
12	15.6738
13	15.7111
14	15.7694
15	15.8461
16	15.8798
17	15.8913
18	15.9037
19	15.9737
20	16.0079
21	16.0341
22	16.0604
23	16.0836

			Indicative yields
	364		
1	364	11-Apr-25	16.5310
2	728	10-Apr-26	
3	1,092	09-Apr-27	
4	1,456	07-Apr-28	
5	1,820	06-Apr-29	
6	2,184	05-Apr-30	
7	2,548	04-Apr-31	
8	2,912	02-Apr-32	
9	3,276	01-Apr-33	
10	3,640	31-Mar-34	
11	4,004	30-Mar-35	
12	4,368	28-Mar-36	
13	4,732	27-Mar-37	
14	5,096	26-Mar-38	
15	5,460	25-Mar-39	
16	5,824	23-Mar-40	
17	6,188	22-Mar-41	
18	6,552	21-Mar-42	
19	6,916	20-Mar-43	
20	7,280	18-Mar-44	
21	7,644	17-Mar-45	
22	8,008	16-Mar-46	
23	8,372	15-Mar-47	
24	8,736	13-Mar-48	

* based on yields traded at the NSE