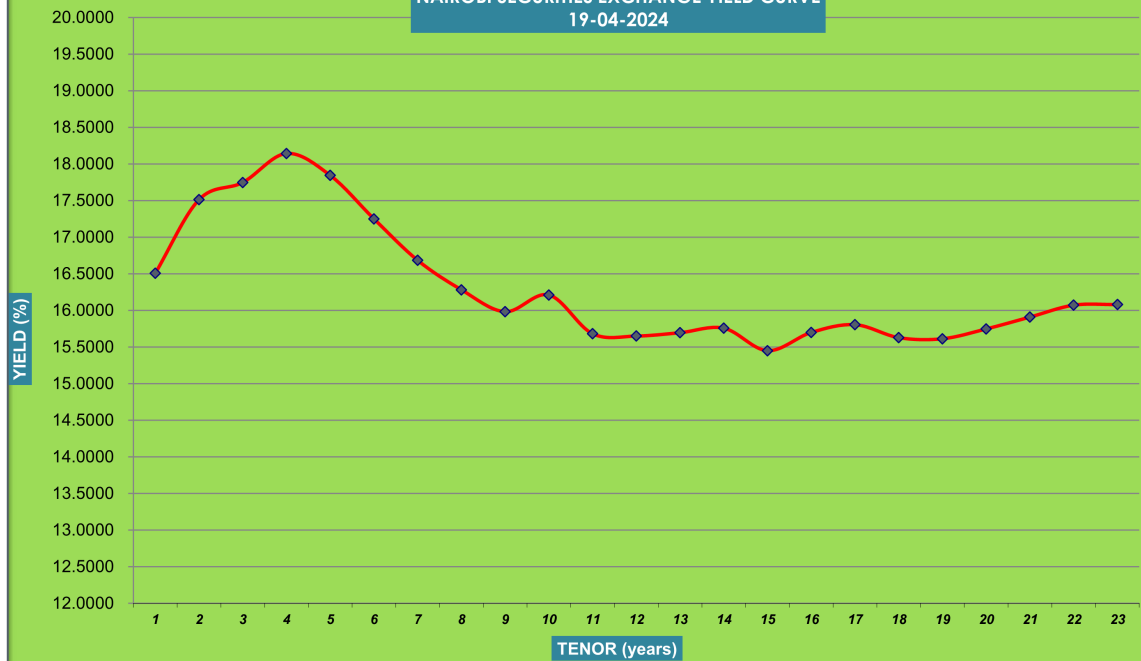


NAIROBI SECURITIES EXCHANGE YIELD CURVE
19-04-2024



19-Apr-2024

Year	YIELDS
91 day	15.8029
182 day	16.4667
1	16.5077
2	17.5129
3	17.7474
4	18.1430
5	17.8441
6	17.2506
7	16.6838
8	16.2816
9	15.9823
10	16.2113
11	15.6808
12	15.6497
13	15.6953
14	15.7573
15	15.4495
16	15.6991
17	15.8052
18	15.6276
19	15.6128
20	15.7465
21	15.9090
22	16.0715
23	16.0799

19-Apr-2024

			Indicative yields
	364		
1	364	18-Apr-25	16.5077
2	728	17-Apr-26	
3	1,092	16-Apr-27	
4	1,456	14-Apr-28	
5	1,820	13-Apr-29	
6	2,184	12-Apr-30	
7	2,548	11-Apr-31	
8	2,912	09-Apr-32	
9	3,276	08-Apr-33	
10	3,640	07-Apr-34	
11	4,004	06-Apr-35	
12	4,368	04-Apr-36	
13	4,732	03-Apr-37	
14	5,096	02-Apr-38	
15	5,460	01-Apr-39	
16	5,824	30-Mar-40	
17	6,188	29-Mar-41	
18	6,552	28-Mar-42	
19	6,916	27-Mar-43	
20	7,280	25-Mar-44	
21	7,644	24-Mar-45	
22	8,008	23-Mar-46	
23	8,372	22-Mar-47	
24	8,736	20-Mar-48	

* based on yields traded at the NSE