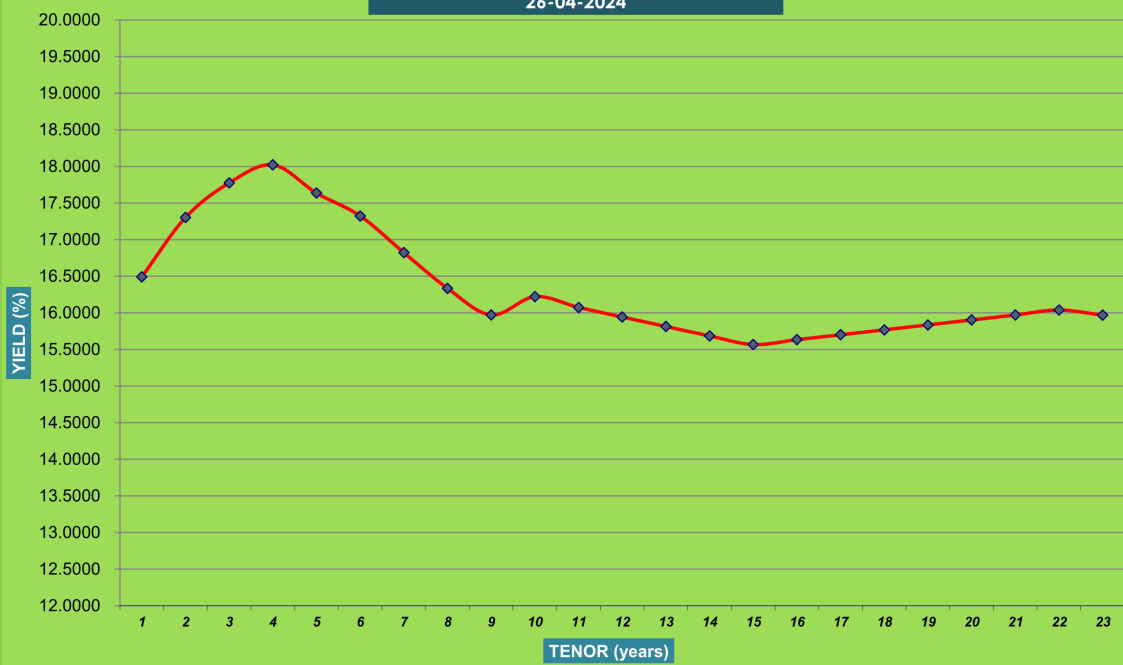


NAIROBI SECURITIES EXCHANGE YIELD CURVE
26-04-2024



26-Apr-2024

Year	YIELDS
91 day	15.8232
182 day	16.4600
1	16.4924
2	17.3026
3	17.7754
4	18.0221
5	17.6371
6	17.3246
7	16.8229
8	16.3357
9	15.9719
10	16.2224
11	16.0748
12	15.9442
13	15.8147
14	15.6862
15	15.5683
16	15.6349
17	15.7017
18	15.7688
19	15.8362
20	15.9039
21	15.9719
22	16.0402
23	15.9692

26-Apr-2024

			Indicative yields
1	364	25-Apr-25	16.4924
2	728	24-Apr-26	
3	1,092	23-Apr-27	
4	1,456	21-Apr-28	
5	1,820	20-Apr-29	
6	2,184	19-Apr-30	
7	2,548	18-Apr-31	
8	2,912	16-Apr-32	
9	3,276	15-Apr-33	
10	3,640	14-Apr-34	
11	4,004	13-Apr-35	
12	4,368	11-Apr-36	
13	4,732	10-Apr-37	
14	5,096	09-Apr-38	
15	5,460	08-Apr-39	
16	5,824	06-Apr-40	
17	6,188	05-Apr-41	
18	6,552	04-Apr-42	
19	6,916	03-Apr-43	
20	7,280	01-Apr-44	
21	7,644	31-Mar-45	
22	8,008	30-Mar-46	
23	8,372	29-Mar-47	
24	8,736	27-Mar-48	

* based on yields traded at the NSE