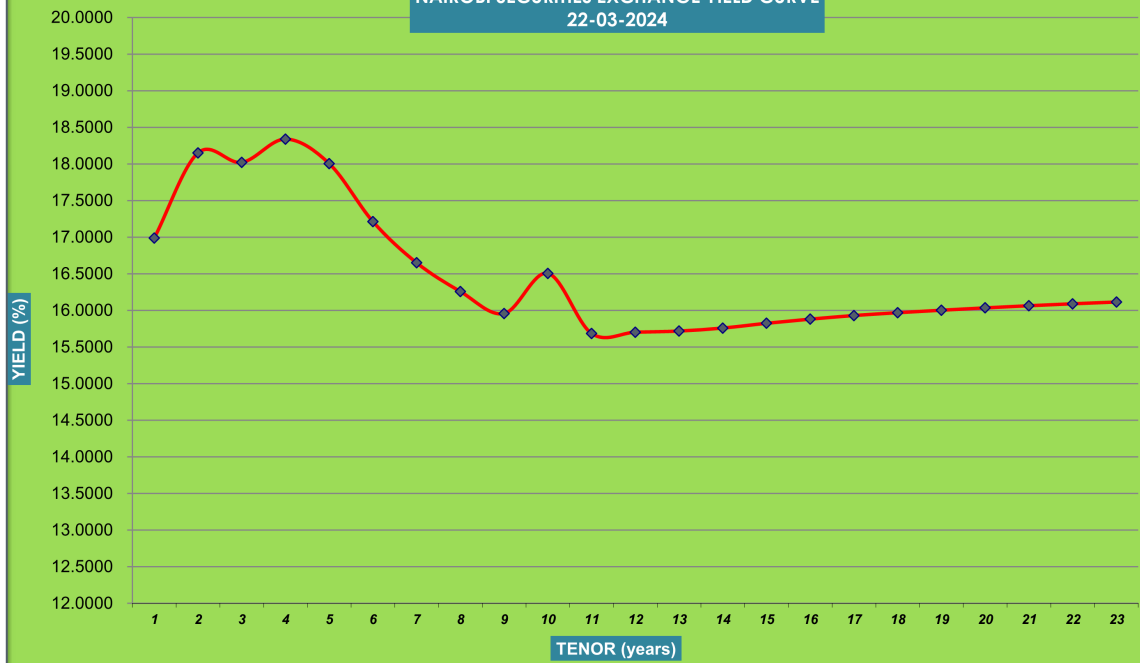


NAIROBI SECURITIES EXCHANGE YIELD CURVE
22-03-2024



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22-Mar-2024

Year	YIELDS FOR THE WEEKLY ENDING 22.03.2024
91 day	16.7306
182 day	16.9137
1	16.9890
2	18.1513
3	18.0209
4	18.3399
5	18.0050
6	17.2126
7	16.6498
8	16.2574
9	15.9572
10	16.5063
11	15.6845
12	15.7026
13	15.7179
14	15.7590
15	15.8239
16	15.8808
17	15.9303
18	15.9685
19	16.0027
20	16.0346
21	16.0638
22	16.0903
23	16.1146

			Indicative yields
1	364	21-Mar-25	16.9890
2	728	20-Mar-26	
3	1,092	19-Mar-27	
4	1,456	17-Mar-28	
5	1,820	16-Mar-29	
6	2,184	15-Mar-30	
7	2,548	14-Mar-31	
8	2,912	12-Mar-32	
9	3,276	11-Mar-33	
10	3,640	10-Mar-34	
11	4,004	09-Mar-35	
12	4,368	07-Mar-36	
13	4,732	06-Mar-37	
14	5,096	05-Mar-38	
15	5,460	04-Mar-39	
16	5,824	02-Mar-40	
17	6,188	01-Mar-41	
18	6,552	28-Feb-42	
19	6,916	27-Feb-43	
20	7,280	26-Feb-44	
21	7,644	24-Feb-45	
22	8,008	23-Feb-46	
23	8,372	22-Feb-47	
24	8,736	21-Feb-48	

* based on yields traded at the NSE