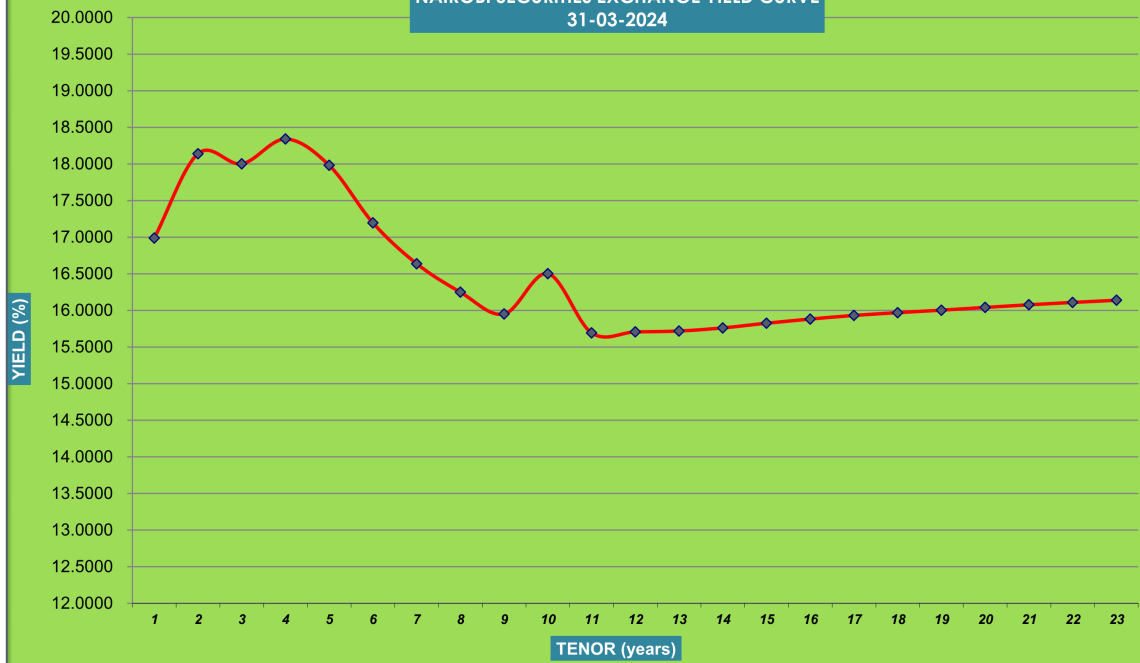


NAIROBI SECURITIES EXCHANGE YIELD CURVE
 31-03-2024



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31-Mar-2024

Year	YIELDS FOR THE MONTH ENDING 31.03.2024
91 day	16.7306
182 day	16.9137
1	16.9890
2	18.1404
3	18.0016
4	18.3408
5	17.9811
6	17.1957
7	16.6379
8	16.2489
9	15.9505
10	16.5024
11	15.6928
12	15.7067
13	15.7184
14	15.7607
15	15.8254
16	15.8821
17	15.9313
18	15.9694
19	16.0035
20	16.0409
21	16.0766
22	16.1091
23	16.1387

			Indicative yields
	364		
1	364	30-Mar-25	16.9890
2	728	29-Mar-26	
3	1,092	28-Mar-27	
4	1,456	26-Mar-28	
5	1,820	25-Mar-29	
6	2,184	24-Mar-30	
7	2,548	23-Mar-31	
8	2,912	21-Mar-32	
9	3,276	20-Mar-33	
10	3,640	19-Mar-34	
11	4,004	18-Mar-35	
12	4,368	16-Mar-36	
13	4,732	15-Mar-37	
14	5,096	14-Mar-38	
15	5,460	13-Mar-39	
16	5,824	11-Mar-40	
17	6,188	10-Mar-41	
18	6,552	09-Mar-42	
19	6,916	08-Mar-43	
20	7,280	06-Mar-44	
21	7,644	05-Mar-45	
22	8,008	04-Mar-46	
23	8,372	03-Mar-47	
24	8,736	01-Mar-48	

* based on yields traded at the NSE