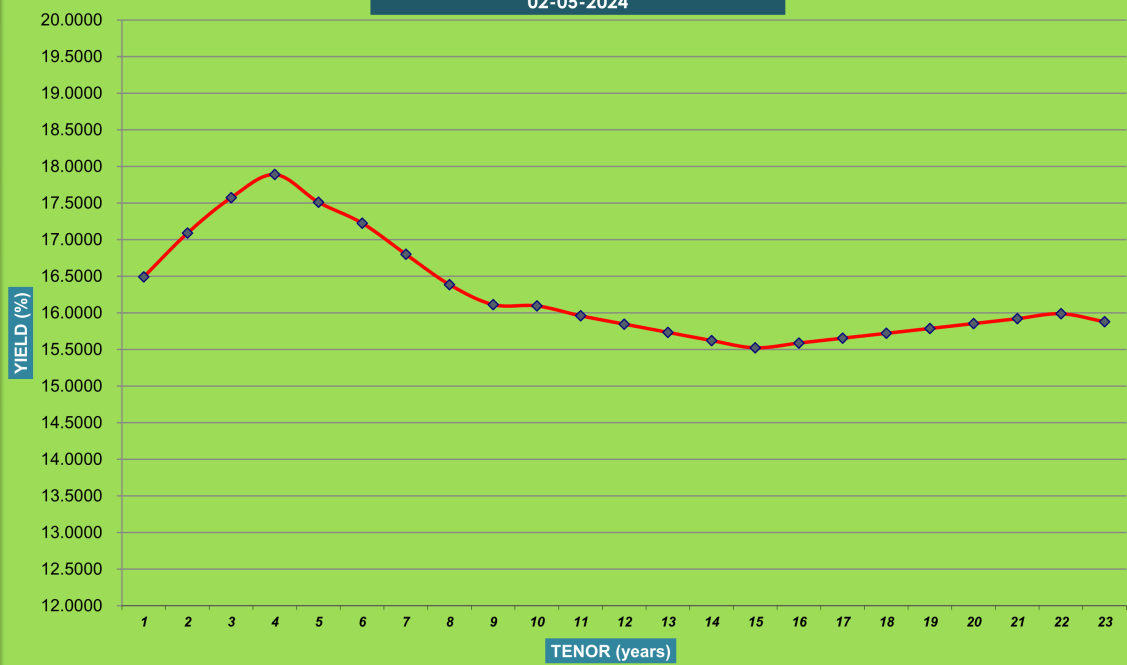


NAIROBI SECURITIES EXCHANGE YIELD CURVE
02-05-2024



2-May-2024

Year	YIELDS
91 day	15.8232
182 day	16.4600
1	16.4924
2	17.0902
3	17.5736
4	17.8903
5	17.5115
6	17.2263
7	16.8010
8	16.3863
9	16.1130
10	16.0964
11	15.9610
12	15.8474
13	15.7347
14	15.6227
15	15.5231
16	15.5888
17	15.6548
18	15.7211
19	15.7876
20	15.8544
21	15.9215
22	15.9889
23	15.8790

2-May-2024

			Indicative yields
	364		
1	364	01-May-25	16.4924
2	728	30-Apr-26	
3	1,092	29-Apr-27	
4	1,456	27-Apr-28	
5	1,820	26-Apr-29	
6	2,184	25-Apr-30	
7	2,548	24-Apr-31	
8	2,912	22-Apr-32	
9	3,276	21-Apr-33	
10	3,640	20-Apr-34	
11	4,004	19-Apr-35	
12	4,368	17-Apr-36	
13	4,732	16-Apr-37	
14	5,096	15-Apr-38	
15	5,460	14-Apr-39	
16	5,824	12-Apr-40	
17	6,188	11-Apr-41	
18	6,552	10-Apr-42	
19	6,916	09-Apr-43	
20	7,280	07-Apr-44	
21	7,644	06-Apr-45	
22	8,008	05-Apr-46	
23	8,372	04-Apr-47	
24	8,736	02-Apr-48	

* based on yields traded at the NSE