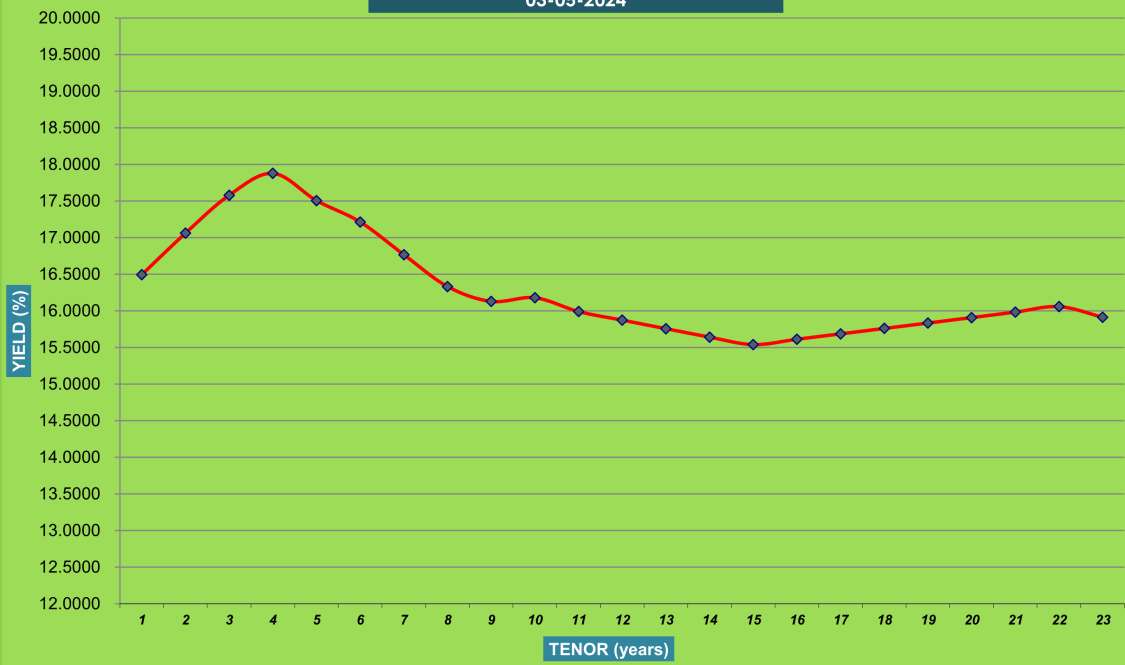


NAIROBI SECURITIES EXCHANGE YIELD CURVE
03-05-2024



3-May-2024

Year	YIELDS
91 day	15.8652
182 day	16.4875
1	16.4952
2	17.0619
3	17.5800
4	17.8794
5	17.5071
6	17.2150
7	16.7682
8	16.3330
9	16.1297
10	16.1800
11	15.9912
12	15.8739
13	15.7575
14	15.6419
15	15.5400
16	15.6131
17	15.6866
18	15.7604
19	15.8345
20	15.9090
21	15.9839
22	16.0591
23	15.9144

3-May-2024

			Indicative yields
1	364	02-May-25	16.4952
2	728	01-May-26	
3	1,092	30-Apr-27	
4	1,456	28-Apr-28	
5	1,820	27-Apr-29	
6	2,184	26-Apr-30	
7	2,548	25-Apr-31	
8	2,912	23-Apr-32	
9	3,276	22-Apr-33	
10	3,640	21-Apr-34	
11	4,004	20-Apr-35	
12	4,368	18-Apr-36	
13	4,732	17-Apr-37	
14	5,096	16-Apr-38	
15	5,460	15-Apr-39	
16	5,824	13-Apr-40	
17	6,188	12-Apr-41	
18	6,552	11-Apr-42	
19	6,916	10-Apr-43	
20	7,280	08-Apr-44	
21	7,644	07-Apr-45	
22	8,008	06-Apr-46	
23	8,372	05-Apr-47	
24	8,736	03-Apr-48	

* based on yields traded at the NSE