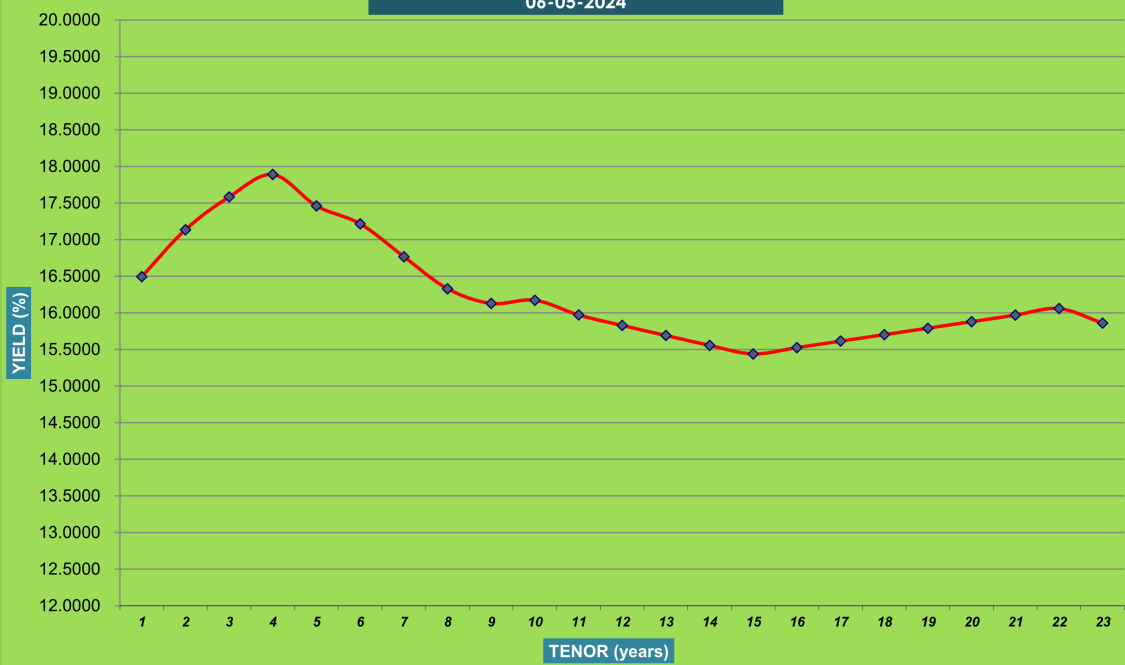




NAIROBI SECURITIES EXCHANGE YIELD CURVE
06-05-2024



6-May-2024

Year	YIELDS
91 day	15.8652
182 day	16.4875
1	16.4952
2	17.1367
3	17.5838
4	17.8901
5	17.4611
6	17.2173
7	16.7681
8	16.3306
9	16.1301
10	16.1733
11	15.9717
12	15.8283
13	15.6921
14	15.5570
15	15.4401
16	15.5271
17	15.6146
18	15.7027
19	15.7912
20	15.8802
21	15.9697
22	16.0597
23	15.8599

6-May-2024

			Indicative yields
1	364	05-May-25	16.4952
2	728	04-May-26	
3	1,092	03-May-27	
4	1,456	01-May-28	
5	1,820	30-Apr-29	
6	2,184	29-Apr-30	
7	2,548	28-Apr-31	
8	2,912	26-Apr-32	
9	3,276	25-Apr-33	
10	3,640	24-Apr-34	
11	4,004	23-Apr-35	
12	4,368	21-Apr-36	
13	4,732	20-Apr-37	
14	5,096	19-Apr-38	
15	5,460	18-Apr-39	
16	5,824	16-Apr-40	
17	6,188	15-Apr-41	
18	6,552	14-Apr-42	
19	6,916	13-Apr-43	
20	7,280	11-Apr-44	
21	7,644	10-Apr-45	
22	8,008	09-Apr-46	
23	8,372	08-Apr-47	
24	8,736	06-Apr-48	

* based on yields traded at the NSE