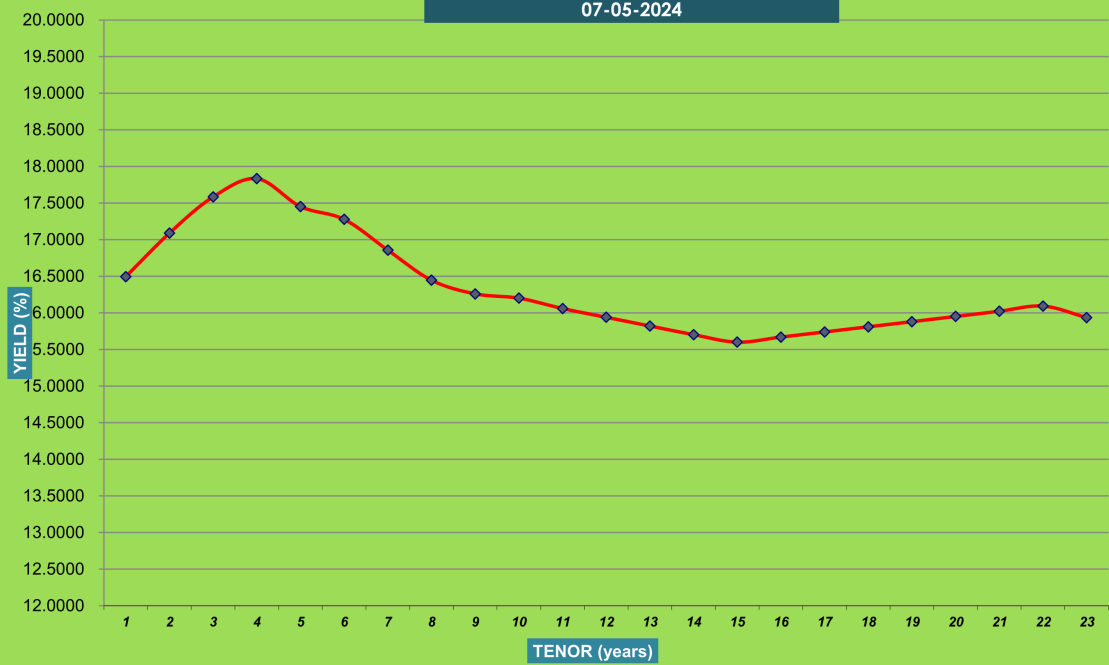


NAIROBI SECURITIES EXCHANGE YIELD CURVE
07-05-2024



7-May-2024

Year	YIELDS
91 day	15.8652
182 day	16.4875
1	16.4952
2	17.0901
3	17.5850
4	17.8342
5	17.4519
6	17.2774
7	16.8566
8	16.4461
9	16.2603
10	16.2015
11	16.0605
12	15.9404
13	15.8213
14	15.7030
15	15.6005
16	15.6701
17	15.7400
18	15.8102
19	15.8807
20	15.9516
21	16.0227
22	16.0936
23	15.9363

7-May-2024

			Indicative yields
1	364	06-May-25	16.4952
2	728	05-May-26	
3	1,092	04-May-27	
4	1,456	02-May-28	
5	1,820	01-May-29	
6	2,184	30-Apr-30	
7	2,548	29-Apr-31	
8	2,912	27-Apr-32	
9	3,276	26-Apr-33	
10	3,640	25-Apr-34	
11	4,004	24-Apr-35	
12	4,368	22-Apr-36	
13	4,732	21-Apr-37	
14	5,096	20-Apr-38	
15	5,460	19-Apr-39	
16	5,824	17-Apr-40	
17	6,188	16-Apr-41	
18	6,552	15-Apr-42	
19	6,916	14-Apr-43	
20	7,280	12-Apr-44	
21	7,644	11-Apr-45	
22	8,008	10-Apr-46	
23	8,372	09-Apr-47	
24	8,736	07-Apr-48	

* based on yields traded at the NSE