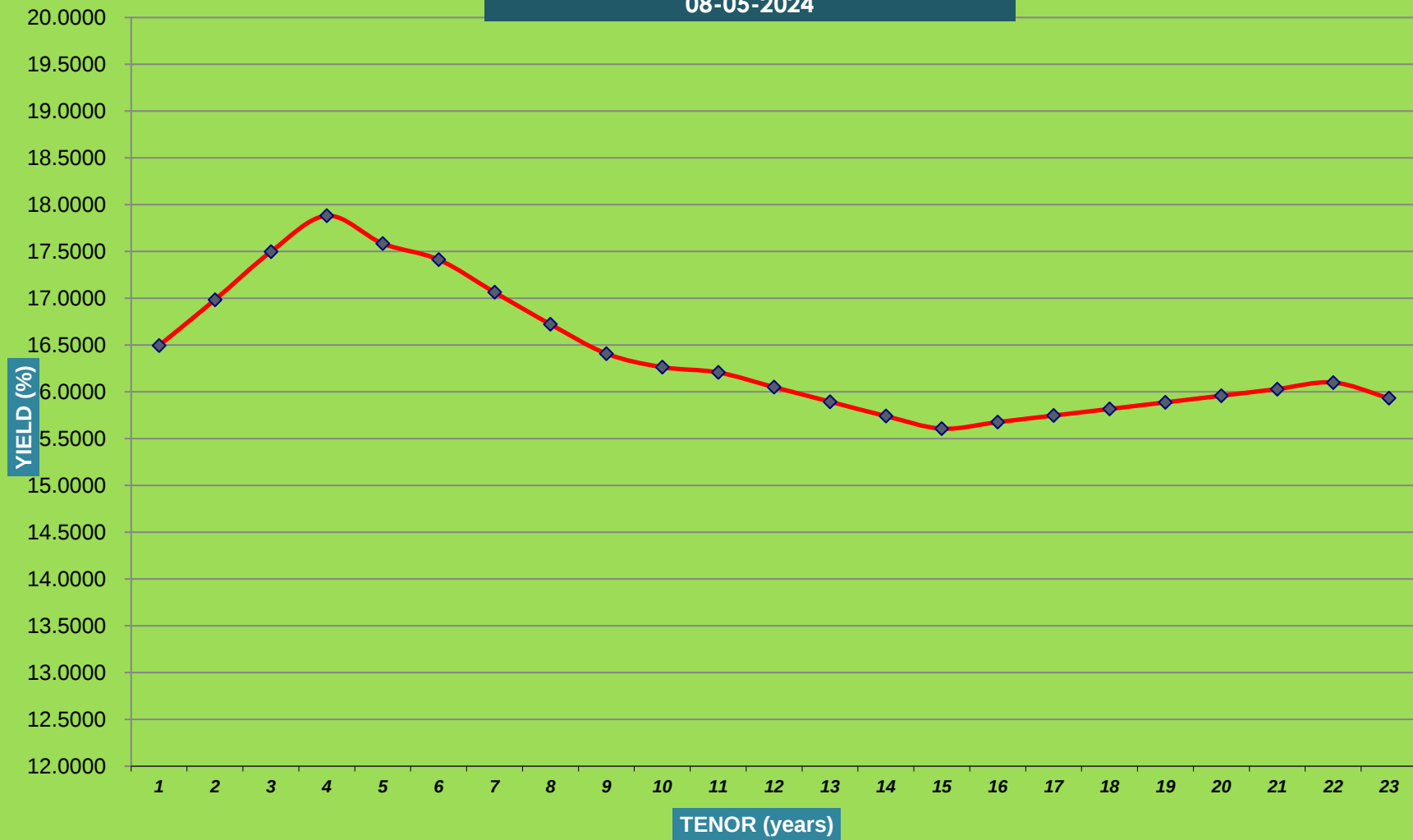


NAIROBI SECURITIES EXCHANGE YIELD CURVE 08-05-2024



8-May-2024

Year	YIELDS
91 day	15.8652
182 day	16.4875
1	16.4952
2	16.9843
3	17.4972
4	17.8818
5	17.5847
6	17.4126
7	17.0638
8	16.7219
9	16.4085
10	16.2636
11	16.2074
12	16.0505
13	15.8951
14	15.7412
15	15.6070
16	15.6767
17	15.7467
18	15.8170
19	15.8876
20	15.9586
21	16.0298
22	16.1001
23	15.9322

8-May-2024

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

* based on yields traded at the NSE