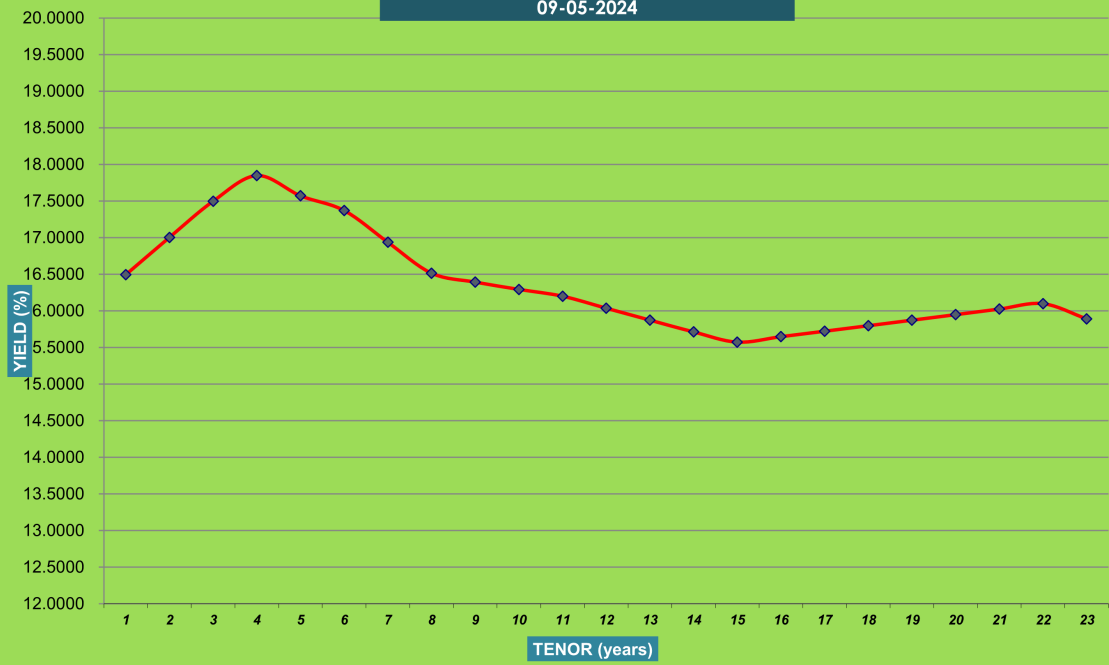


NAIROBI SECURITIES EXCHANGE YIELD CURVE
09-05-2024



9-May-2024

Year	YIELDS
91 day	15.8652
182 day	16.4875
1	16.4952
2	17.0046
3	17.4989
4	17.8489
5	17.5722
6	17.3706
7	16.9375
8	16.5151
9	16.3934
10	16.2938
11	16.2010
12	16.0368
13	15.8742
14	15.7133
15	15.5738
16	15.6481
17	15.7228
18	15.7979
19	15.8733
20	15.9490
21	16.0251
22	16.0993
23	15.8910

9-May-2024

			Indicative yields
1	364	08-May-25	16.4952
2	728	07-May-26	
3	1,092	06-May-27	
4	1,456	04-May-28	
5	1,820	03-May-29	
6	2,184	02-May-30	
7	2,548	01-May-31	
8	2,912	29-Apr-32	
9	3,276	28-Apr-33	
10	3,640	27-Apr-34	
11	4,004	26-Apr-35	
12	4,368	24-Apr-36	
13	4,732	23-Apr-37	
14	5,096	22-Apr-38	
15	5,460	21-Apr-39	
16	5,824	19-Apr-40	
17	6,188	18-Apr-41	
18	6,552	17-Apr-42	
19	6,916	16-Apr-43	
20	7,280	14-Apr-44	
21	7,644	13-Apr-45	
22	8,008	12-Apr-46	
23	8,372	11-Apr-47	
24	8,736	09-Apr-48	

* based on yields traded at the NSE