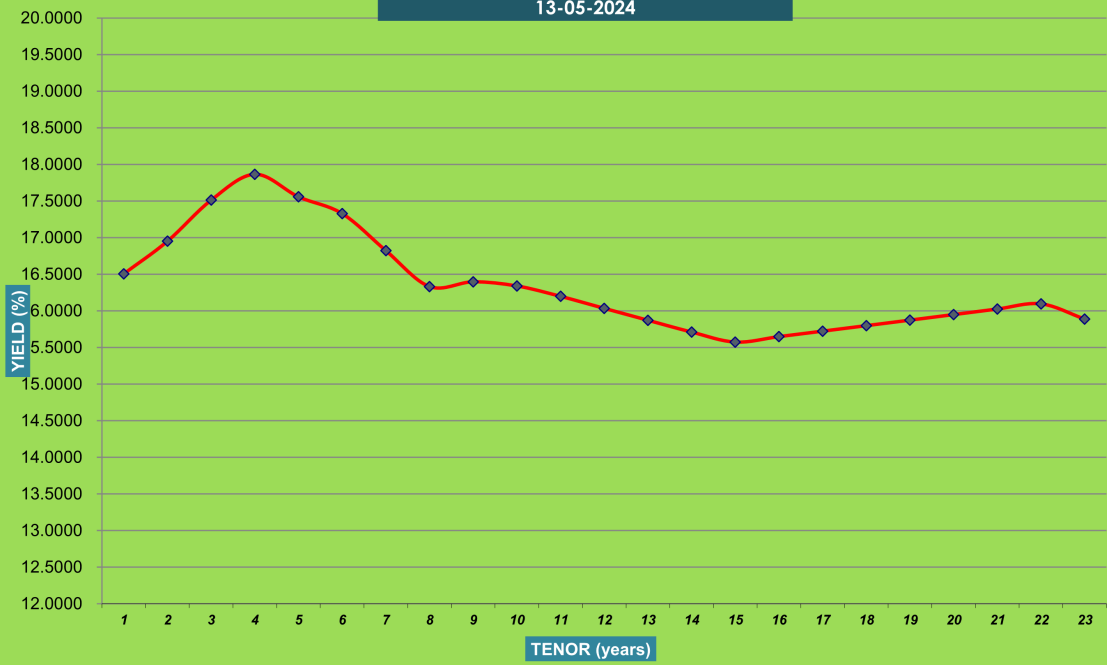


NAIROBI SECURITIES EXCHANGE YIELD CURVE
13-05-2024



13-May-2024

Year	YIELDS
91 day	15.9036
182 day	16.5014
1	16.5067
2	16.9524
3	17.5133
4	17.8667
5	17.5586
6	17.3294
7	16.8236
8	16.3326
9	16.3977
10	16.3412
11	16.1992
12	16.0350
13	15.8724
14	15.7115
15	15.5746
16	15.6490
17	15.7237
18	15.7987
19	15.8741
20	15.9499
21	16.0260
22	16.0970
23	15.8887

13-May-2024

			Indicative yields
1	364	12-May-25	16.5067
2	728	11-May-26	
3	1,092	10-May-27	
4	1,456	08-May-28	
5	1,820	07-May-29	
6	2,184	06-May-30	
7	2,548	05-May-31	
8	2,912	03-May-32	
9	3,276	02-May-33	
10	3,640	01-May-34	
11	4,004	30-Apr-35	
12	4,368	28-Apr-36	
13	4,732	27-Apr-37	
14	5,096	26-Apr-38	
15	5,460	25-Apr-39	
16	5,824	23-Apr-40	
17	6,188	22-Apr-41	
18	6,552	21-Apr-42	
19	6,916	20-Apr-43	
20	7,280	18-Apr-44	
21	7,644	17-Apr-45	
22	8,008	16-Apr-46	
23	8,372	15-Apr-47	
24	8,736	13-Apr-48	

* based on yields traded at the NSE