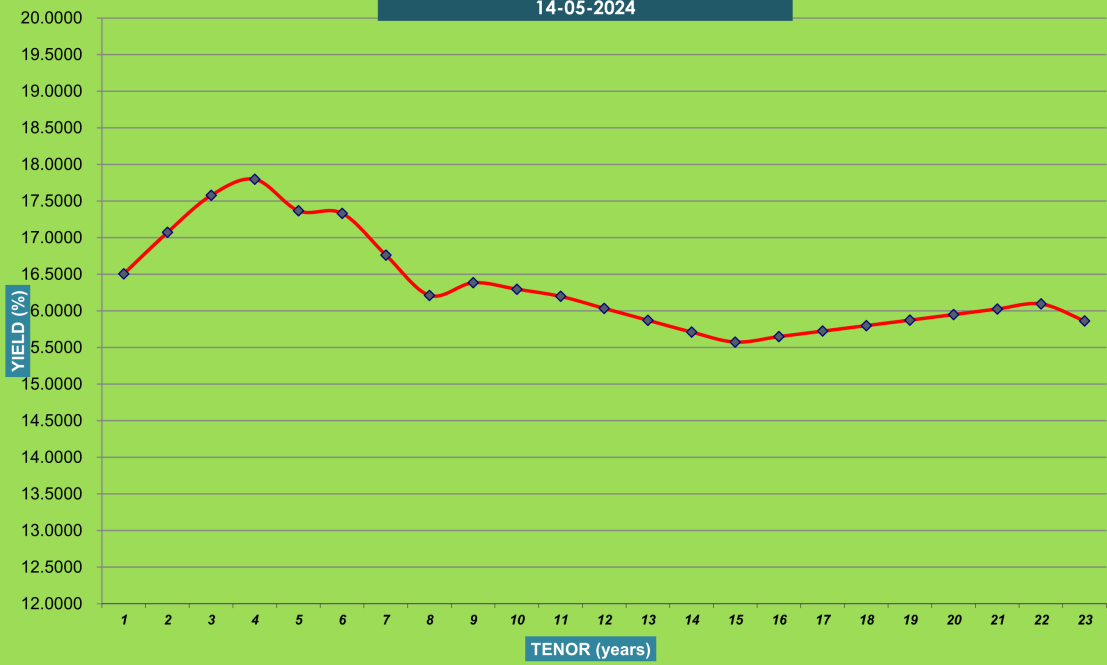


NAIROBI SECURITIES EXCHANGE YIELD CURVE
14-05-2024



14-May-2024

Year	YIELDS
91 day	15.9036
182 day	16.5014
1	16.5067
2	17.0722
3	17.5784
4	17.7976
5	17.3676
6	17.3327
7	16.7631
8	16.2122
9	16.3844
10	16.2965
11	16.1988
12	16.0346
13	15.8720
14	15.7111
15	15.5748
16	15.6492
17	15.7239
18	15.7989
19	15.8743
20	15.9501
21	16.0262
22	16.0959
23	15.8635

14-May-2024

			Indicative yields
1	364	13-May-25	16.5067
2	728	12-May-26	
3	1,092	11-May-27	
4	1,456	09-May-28	
5	1,820	08-May-29	
6	2,184	07-May-30	
7	2,548	06-May-31	
8	2,912	04-May-32	
9	3,276	03-May-33	
10	3,640	02-May-34	
11	4,004	01-May-35	
12	4,368	29-Apr-36	
13	4,732	28-Apr-37	
14	5,096	27-Apr-38	
15	5,460	26-Apr-39	
16	5,824	24-Apr-40	
17	6,188	23-Apr-41	
18	6,552	22-Apr-42	
19	6,916	21-Apr-43	
20	7,280	19-Apr-44	
21	7,644	18-Apr-45	
22	8,008	17-Apr-46	
23	8,372	16-Apr-47	
24	8,736	14-Apr-48	

* based on yields traded at the NSE