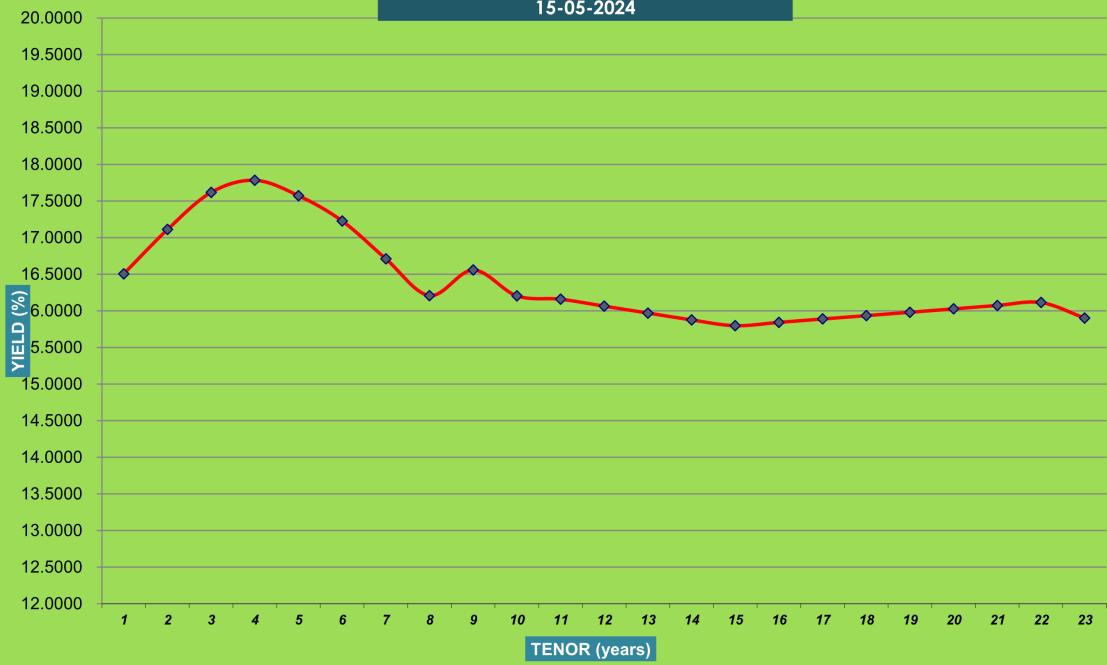


NAIROBI SECURITIES EXCHANGE YIELD CURVE
15-05-2024



15-May-2024

Year	YIELDS
91 day	15.9036
182 day	16.5014
1	16.5067
2	17.1118
3	17.6191
4	17.7846
5	17.5740
6	17.2286
7	16.7112
8	16.2093
9	16.5586
10	16.2053
11	16.1600
12	16.0651
13	15.9709
14	15.8771
15	15.7980
16	15.8438
17	15.8897
18	15.9357
19	15.9819
20	16.0282
21	16.0746
22	16.1147
23	15.9029

15-May-2024

			Indicative yields
1	364	14-May-25	16.5067
2	728	13-May-26	
3	1,092	12-May-27	
4	1,456	10-May-28	
5	1,820	09-May-29	
6	2,184	08-May-30	
7	2,548	07-May-31	
8	2,912	05-May-32	
9	3,276	04-May-33	
10	3,640	03-May-34	
11	4,004	02-May-35	
12	4,368	30-Apr-36	
13	4,732	29-Apr-37	
14	5,096	28-Apr-38	
15	5,460	27-Apr-39	
16	5,824	25-Apr-40	
17	6,188	24-Apr-41	
18	6,552	23-Apr-42	
19	6,916	22-Apr-43	
20	7,280	20-Apr-44	
21	7,644	19-Apr-45	
22	8,008	18-Apr-46	
23	8,372	17-Apr-47	
24	8,736	15-Apr-48	

* based on yields traded at the NSE