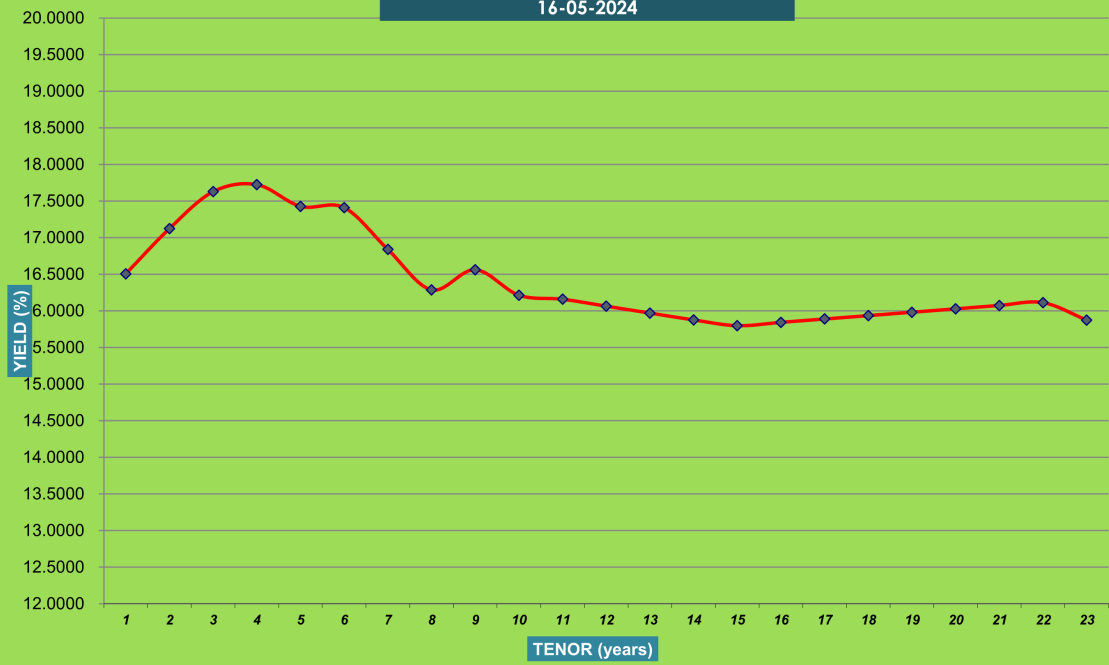




NAIROBI SECURITIES EXCHANGE YIELD CURVE
16-05-2024



Disclaimer: The Nairobi Securities Exchange believes that all the information provided above is accurate and reliable but gives no warranty of accuracy or reliability of such information to you or to

16-May-2024

Year	YIELDS
91 day	15.9036
182 day	16.5014
1	16.5067
2	17.1249
3	17.6288
4	17.7254
5	17.4281
6	17.4104
7	16.8395
8	16.2874
9	16.5631
10	16.2145
11	16.1597
12	16.0649
13	15.9706
14	15.8769
15	15.7982
16	15.8439
17	15.8898
18	15.9358
19	15.9820
20	16.0283
21	16.0747
22	16.1134
23	15.8749

16-May-2024

			Indicative yields
1	364	15-May-25	16.5067
2	728	14-May-26	
3	1,092	13-May-27	
4	1,456	11-May-28	
5	1,820	10-May-29	
6	2,184	09-May-30	
7	2,548	08-May-31	
8	2,912	06-May-32	
9	3,276	05-May-33	
10	3,640	04-May-34	
11	4,004	03-May-35	
12	4,368	01-May-36	
13	4,732	30-Apr-37	
14	5,096	29-Apr-38	
15	5,460	28-Apr-39	
16	5,824	26-Apr-40	
17	6,188	25-Apr-41	
18	6,552	24-Apr-42	
19	6,916	23-Apr-43	
20	7,280	21-Apr-44	
21	7,644	20-Apr-45	
22	8,008	19-Apr-46	
23	8,372	18-Apr-47	
24	8,736	16-Apr-48	

* based on yields traded at the NSE