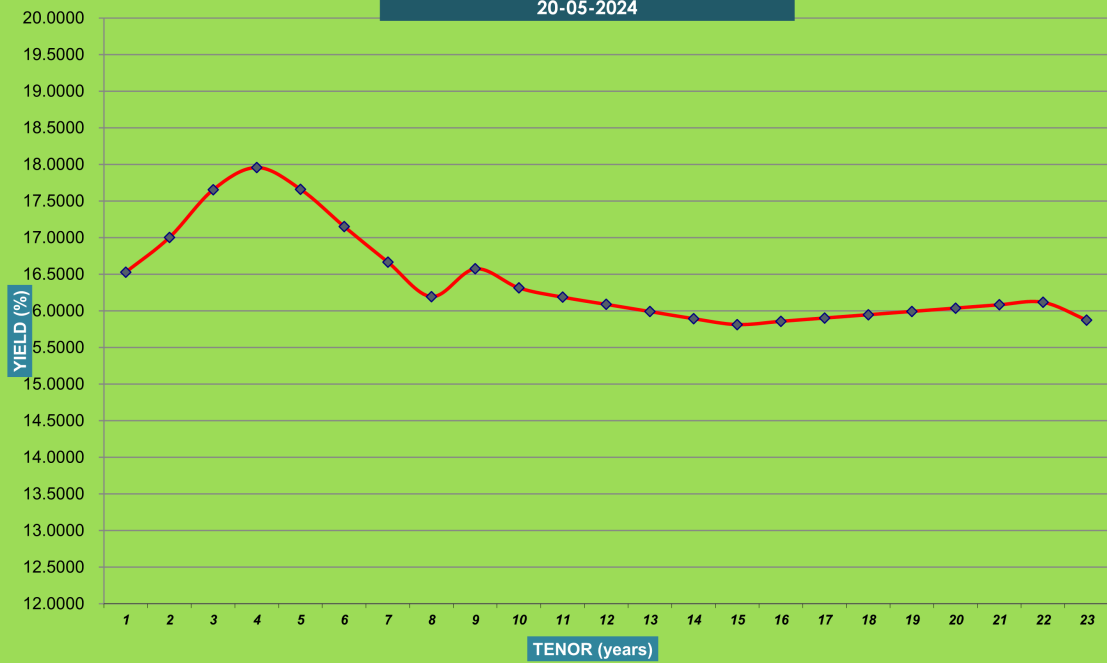


NAIROBI SECURITIES EXCHANGE YIELD CURVE
20-05-2024



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20-May-2024

Year	YIELDS
91 day	15.9370
182 day	16.5176
1	16.5295
2	17.0042
3	17.6555
4	17.9586
5	17.6618
6	17.1521
7	16.6668
8	16.1953
9	16.5750
10	16.3146
11	16.1880
12	16.0894
13	15.9914
14	15.8941
15	15.8136
16	15.8583
17	15.9031
18	15.9481
19	15.9932
20	16.0384
21	16.0838
22	16.1181
23	15.8751

20-May-2024

			Indicative yields
1	364	19-May-25	16.5295
2	728	18-May-26	
3	1,092	17-May-27	
4	1,456	15-May-28	
5	1,820	14-May-29	
6	2,184	13-May-30	
7	2,548	12-May-31	
8	2,912	10-May-32	
9	3,276	09-May-33	
10	3,640	08-May-34	
11	4,004	07-May-35	
12	4,368	05-May-36	
13	4,732	04-May-37	
14	5,096	03-May-38	
15	5,460	02-May-39	
16	5,824	30-Apr-40	
17	6,188	29-Apr-41	
18	6,552	28-Apr-42	
19	6,916	27-Apr-43	
20	7,280	25-Apr-44	
21	7,644	24-Apr-45	
22	8,008	23-Apr-46	
23	8,372	22-Apr-47	
24	8,736	20-Apr-48	

* based on yields traded at the NSE