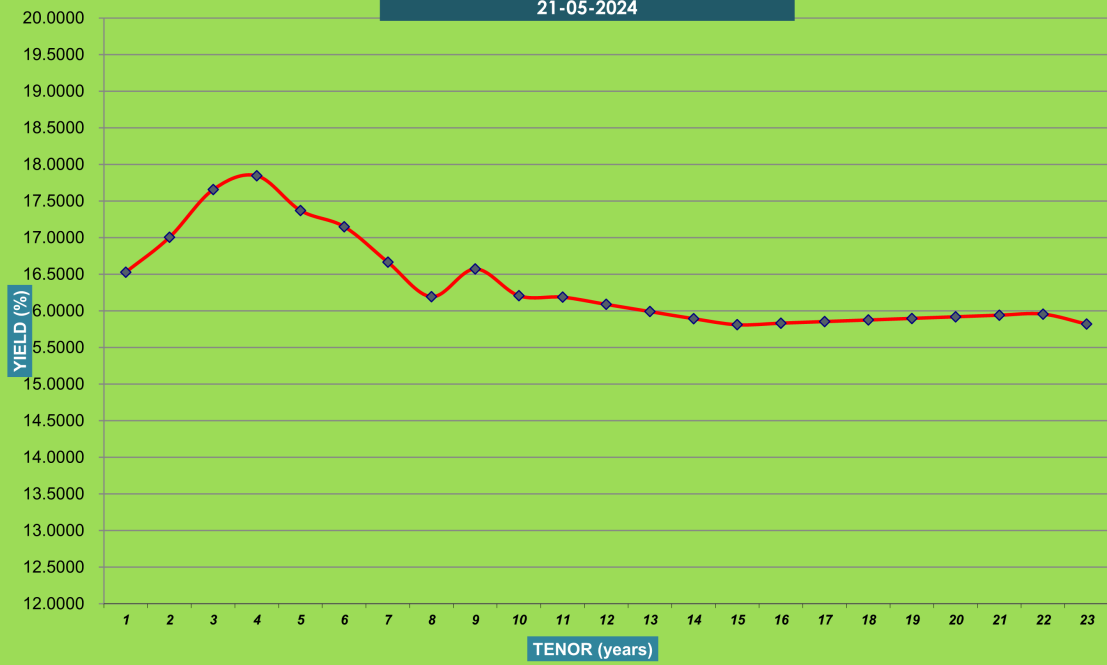




NAIROBI SECURITIES EXCHANGE YIELD CURVE 21-05-2024



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21-May-2024

Year	YIELDS
91 day	15.9370
182 day	16.5176
1	16.5295
2	17.0053
3	17.6575
4	17.8460
5	17.3715
6	17.1507
7	16.6655
8	16.1940
9	16.5736
10	16.2074
11	16.1877
12	16.0892
13	15.9912
14	15.8938
15	15.8110
16	15.8326
17	15.8544
18	15.8761
19	15.8979
20	15.9197
21	15.9415
22	15.9568
23	15.8198

21-May-2024

			Indicative yields
	364		
1	364	20-May-25	16.5295
2	728	19-May-26	
3	1,092	18-May-27	
4	1,456	16-May-28	
5	1,820	15-May-29	
6	2,184	14-May-30	
7	2,548	13-May-31	
8	2,912	11-May-32	
9	3,276	10-May-33	
10	3,640	09-May-34	
11	4,004	08-May-35	
12	4,368	06-May-36	
13	4,732	05-May-37	
14	5,096	04-May-38	
15	5,460	03-May-39	
16	5,824	01-May-40	
17	6,188	30-Apr-41	
18	6,552	29-Apr-42	
19	6,916	28-Apr-43	
20	7,280	26-Apr-44	
21	7,644	25-Apr-45	
22	8,008	24-Apr-46	
23	8,372	23-Apr-47	
24	8,736	21-Apr-48	

* based on yields traded at the NSE