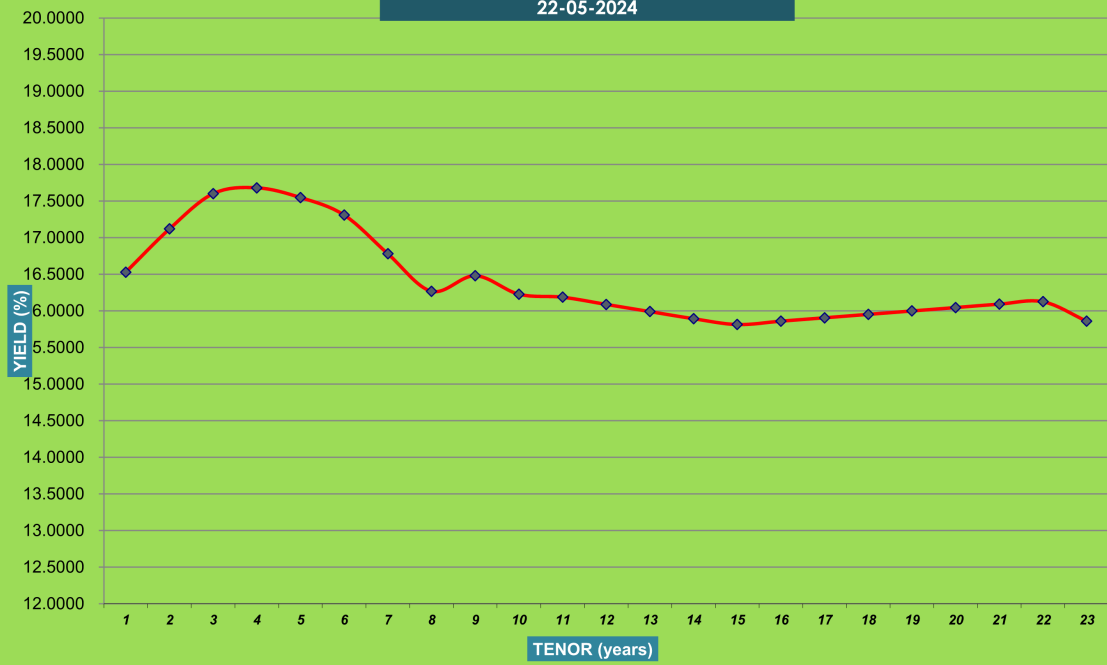


NAIROBI SECURITIES EXCHANGE YIELD CURVE
22-05-2024



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 sell or to

22-May-2024

Year	YIELDS
91 day	15.9370
182 day	16.5176
1	16.5295
2	17.1200
3	17.6017
4	17.6817
5	17.5483
6	17.3090
7	16.7804
8	16.2680
9	16.4806
10	16.2281
11	16.1875
12	16.0889
13	15.9909
14	15.8935
15	15.8140
16	15.8601
17	15.9063
18	15.9527
19	15.9992
20	16.0459
21	16.0926
22	16.1257
23	15.8598

22-May-2024

			Indicative yields
1	364	21-May-25	16.5295
2	728	20-May-26	
3	1,092	19-May-27	
4	1,456	17-May-28	
5	1,820	16-May-29	
6	2,184	15-May-30	
7	2,548	14-May-31	
8	2,912	12-May-32	
9	3,276	11-May-33	
10	3,640	10-May-34	
11	4,004	09-May-35	
12	4,368	07-May-36	
13	4,732	06-May-37	
14	5,096	05-May-38	
15	5,460	04-May-39	
16	5,824	02-May-40	
17	6,188	01-May-41	
18	6,552	30-Apr-42	
19	6,916	29-Apr-43	
20	7,280	27-Apr-44	
21	7,644	26-Apr-45	
22	8,008	25-Apr-46	
23	8,372	24-Apr-47	
24	8,736	22-Apr-48	

* based on yields traded at the NSE