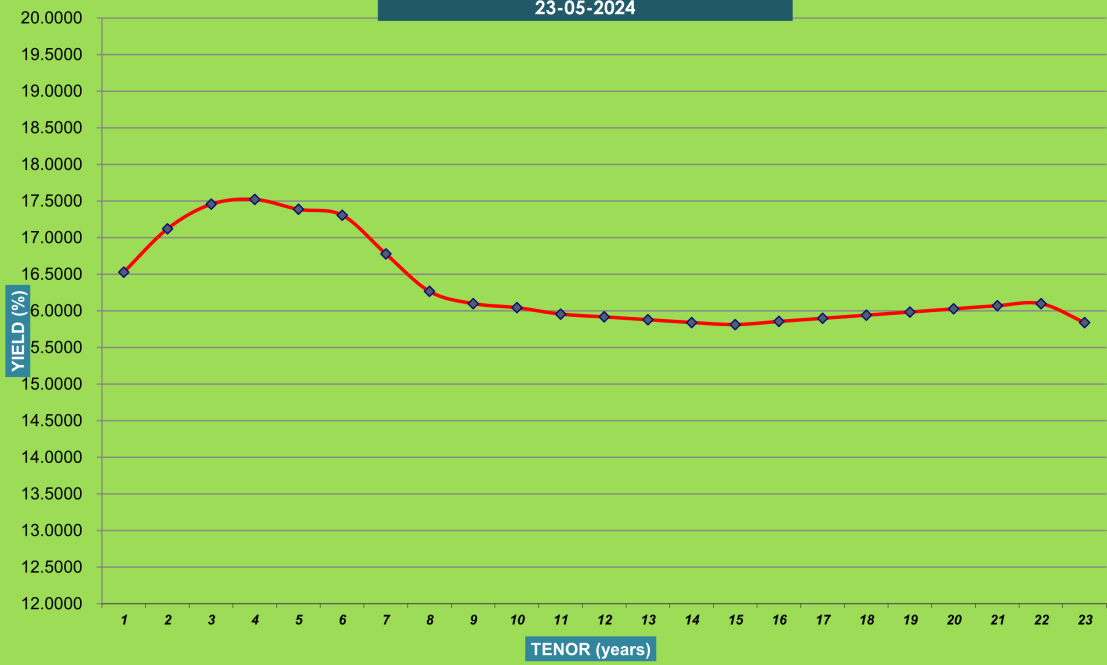




NAIROBI SECURITIES EXCHANGE YIELD CURVE 23-05-2024



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23-May-2024

Year	YIELDS
91 day	15.9370
182 day	16.5176
1	16.5295
2	17.1213
3	17.4571
4	17.5224
5	17.3873
6	17.3075
7	16.7790
8	16.2666
9	16.1000
10	16.0449
11	15.9568
12	15.9184
13	15.8801
14	15.8418
15	15.8137
16	15.8563
17	15.8990
18	15.9419
19	15.9849
20	16.0280
21	16.0712
22	16.1002
23	15.8401

23-May-2024

			Indicative yields
1	364	22-May-25	16.5295
2	728	21-May-26	
3	1,092	20-May-27	
4	1,456	18-May-28	
5	1,820	17-May-29	
6	2,184	16-May-30	
7	2,548	15-May-31	
8	2,912	13-May-32	
9	3,276	12-May-33	
10	3,640	11-May-34	
11	4,004	10-May-35	
12	4,368	08-May-36	
13	4,732	07-May-37	
14	5,096	06-May-38	
15	5,460	05-May-39	
16	5,824	03-May-40	
17	6,188	02-May-41	
18	6,552	01-May-42	
19	6,916	30-Apr-43	
20	7,280	28-Apr-44	
21	7,644	27-Apr-45	
22	8,008	26-Apr-46	
23	8,372	25-Apr-47	
24	8,736	23-Apr-48	

* based on yields traded at the NSE