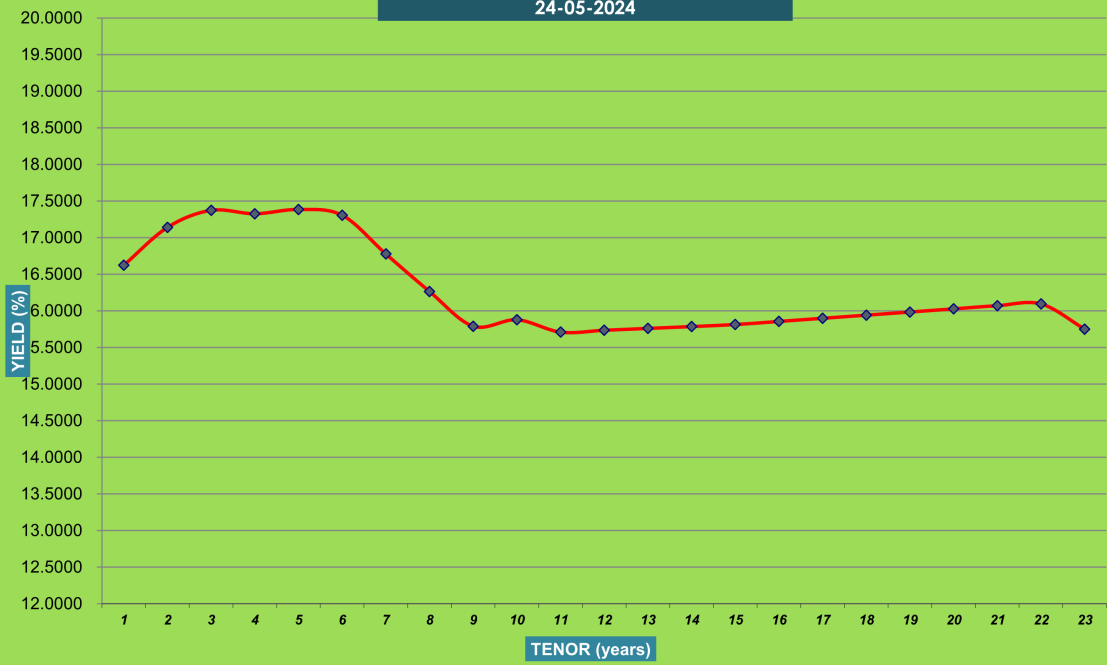




NAIROBI SECURITIES EXCHANGE YIELD CURVE 24-05-2024



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24-May-2024

Year	YIELDS
91 day	15.9453
182 day	16.5638
1	16.6231
2	17.1413
3	17.3741
4	17.3274
5	17.3859
6	17.3061
7	16.7776
8	16.2653
9	15.7912
10	15.8792
11	15.7102
12	15.7355
13	15.7608
14	15.7862
15	15.8138
16	15.8564
17	15.8992
18	15.9420
19	15.9850
20	16.0281
21	16.0713
22	16.0953
23	15.7519

24-May-2024

			Indicative yields
1	364	23-May-25	16.6231
2	728	22-May-26	
3	1,092	21-May-27	
4	1,456	19-May-28	
5	1,820	18-May-29	
6	2,184	17-May-30	
7	2,548	16-May-31	
8	2,912	14-May-32	
9	3,276	13-May-33	
10	3,640	12-May-34	
11	4,004	11-May-35	
12	4,368	09-May-36	
13	4,732	08-May-37	
14	5,096	07-May-38	
15	5,460	06-May-39	
16	5,824	04-May-40	
17	6,188	03-May-41	
18	6,552	02-May-42	
19	6,916	01-May-43	
20	7,280	29-Apr-44	
21	7,644	28-Apr-45	
22	8,008	27-Apr-46	
23	8,372	26-Apr-47	
24	8,736	24-Apr-48	

* based on yields traded at the NSE