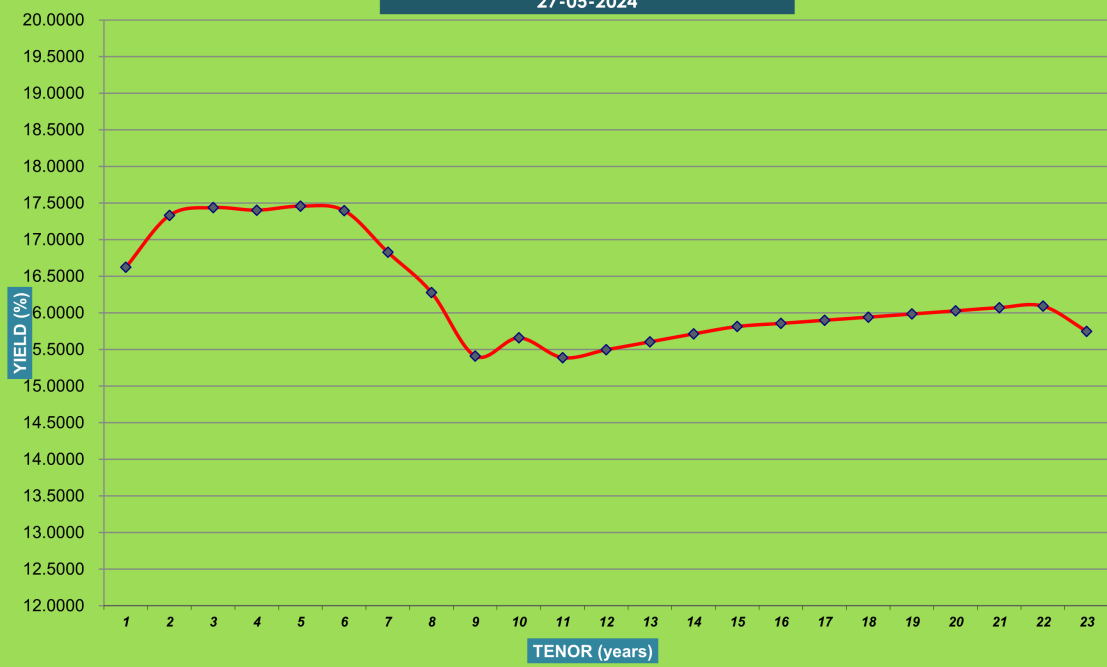


NAIROBI SECURITIES EXCHANGE YIELD CURVE
27-05-2024



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 you or to

27-May-2024

Year	YIELDS
91 day	15.9453
182 day	16.5638
1	16.6231
2	17.3321
3	17.4387
4	17.4036
5	17.4583
6	17.3971
7	16.8282
8	16.2779
9	15.4110
10	15.6594
11	15.3893
12	15.4966
13	15.6047
14	15.7136
15	15.8141
16	15.8568
17	15.8995
18	15.9424
19	15.9854
20	16.0285
21	16.0717
22	16.0925
23	15.7491

27-May-2024

			Indicative yields
1	364	26-May-25	16.6231
2	728	25-May-26	
3	1,092	24-May-27	
4	1,456	22-May-28	
5	1,820	21-May-29	
6	2,184	20-May-30	
7	2,548	19-May-31	
8	2,912	17-May-32	
9	3,276	16-May-33	
10	3,640	15-May-34	
11	4,004	14-May-35	
12	4,368	12-May-36	
13	4,732	11-May-37	
14	5,096	10-May-38	
15	5,460	09-May-39	
16	5,824	07-May-40	
17	6,188	06-May-41	
18	6,552	05-May-42	
19	6,916	04-May-43	
20	7,280	02-May-44	
21	7,644	01-May-45	
22	8,008	30-Apr-46	
23	8,372	29-Apr-47	
24	8,736	27-Apr-48	

* based on yields traded at the NSE