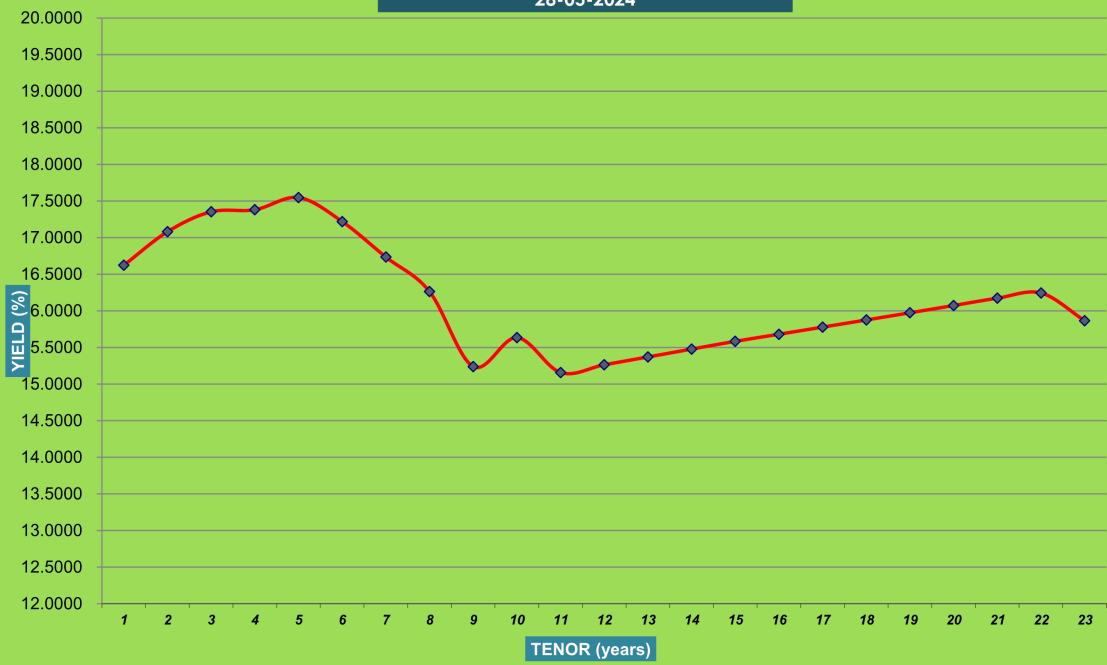




NAIROBI SECURITIES EXCHANGE YIELD CURVE
28-05-2024



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28-May-2024

Year	YIELDS
91 day	15.9453
182 day	16.5638
1	16.6231
2	17.0817
3	17.3540
4	17.3814
5	17.5485
6	17.2203
7	16.7355
8	16.2642
9	15.2405
10	15.6360
11	15.1585
12	15.2644
13	15.3711
14	15.4785
15	15.5849
16	15.6815
17	15.7786
18	15.8764
19	15.9748
20	16.0738
21	16.1734
22	16.2444
23	15.8666

28-May-2024

			Indicative yields
1	364	27-May-25	16.6231
2	728	26-May-26	
3	1,092	25-May-27	
4	1,456	23-May-28	
5	1,820	22-May-29	
6	2,184	21-May-30	
7	2,548	20-May-31	
8	2,912	18-May-32	
9	3,276	17-May-33	
10	3,640	16-May-34	
11	4,004	15-May-35	
12	4,368	13-May-36	
13	4,732	12-May-37	
14	5,096	11-May-38	
15	5,460	10-May-39	
16	5,824	08-May-40	
17	6,188	07-May-41	
18	6,552	06-May-42	
19	6,916	05-May-43	
20	7,280	03-May-44	
21	7,644	02-May-45	
22	8,008	01-May-46	
23	8,372	30-Apr-47	
24	8,736	28-Apr-48	

* based on yields traded at the NSE