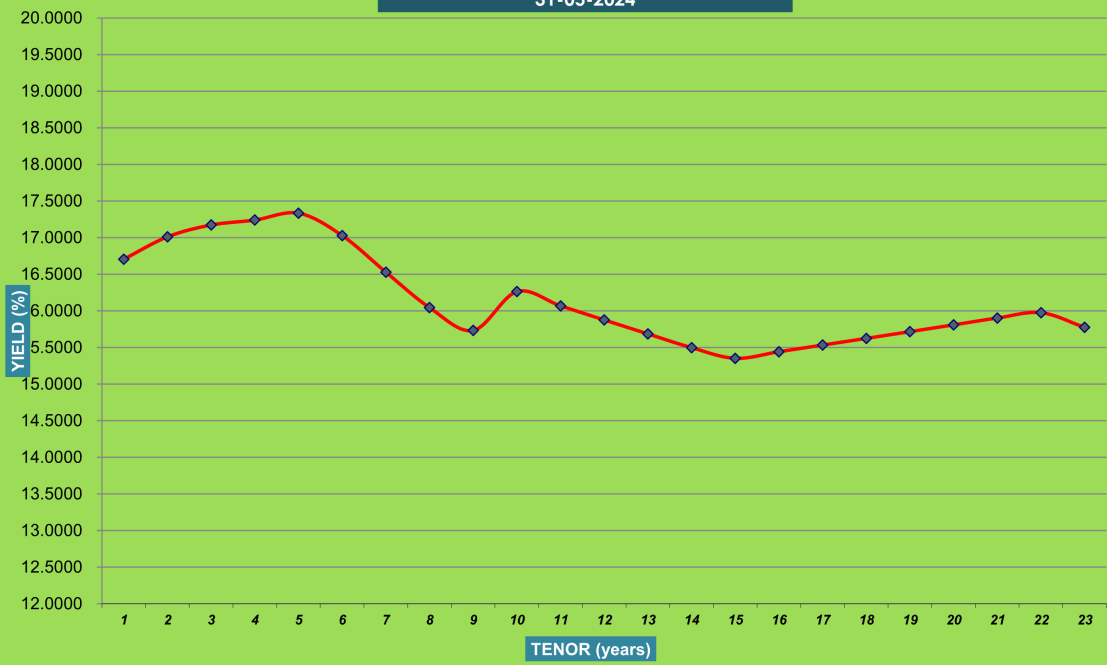




NAIROBI SECURITIES EXCHANGE YIELD CURVE
31-05-2024



31-May-2024

Year	YIELDS
91 day	15.9545
182 day	16.6076
1	16.7061
2	17.0121
3	17.1735
4	17.2410
5	17.3354
6	17.0291
7	16.5298
8	16.0450
9	15.7332
10	16.2639
11	16.0689
12	15.8763
13	15.6861
14	15.4980
15	15.3523
16	15.4427
17	15.5336
18	15.6250
19	15.7170
20	15.8096
21	15.9026
22	15.9759
23	15.7754

31-May-2024

			Indicative yields
1	364	30-May-25	16.7061
2	728	29-May-26	
3	1,092	28-May-27	
4	1,456	26-May-28	
5	1,820	25-May-29	
6	2,184	24-May-30	
7	2,548	23-May-31	
8	2,912	21-May-32	
9	3,276	20-May-33	
10	3,640	19-May-34	
11	4,004	18-May-35	
12	4,368	16-May-36	
13	4,732	15-May-37	
14	5,096	14-May-38	
15	5,460	13-May-39	
16	5,824	11-May-40	
17	6,188	10-May-41	
18	6,552	09-May-42	
19	6,916	08-May-43	
20	7,280	06-May-44	
21	7,644	05-May-45	
22	8,008	04-May-46	
23	8,372	03-May-47	
24	8,736	01-May-48	

* based on yields traded at the NSE