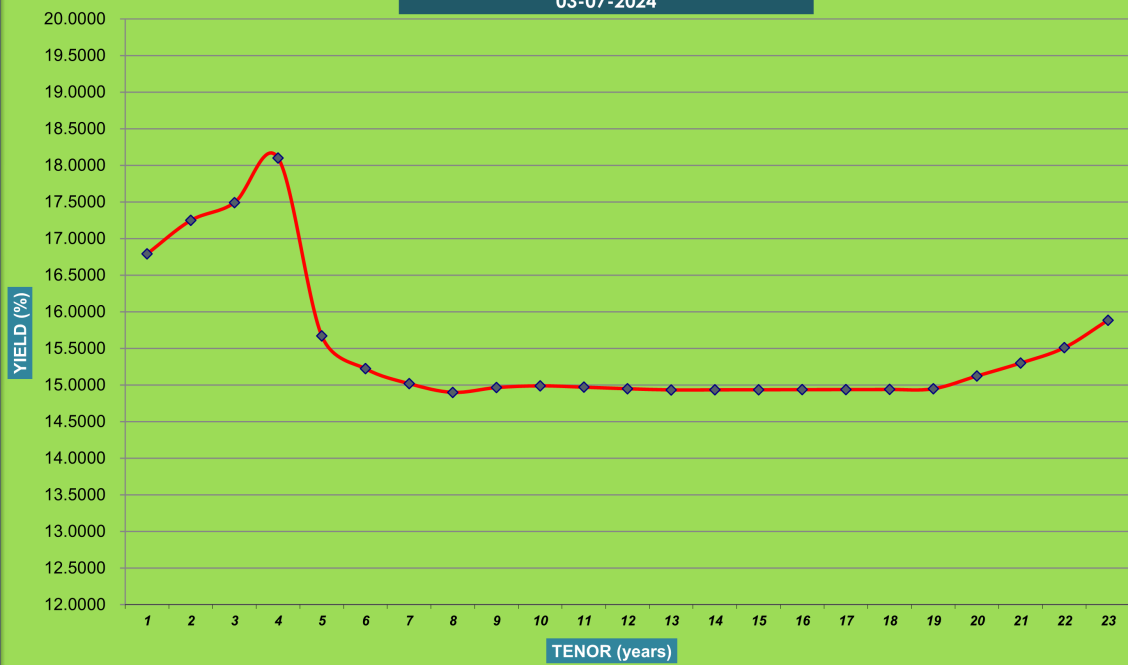




NAIROBI SECURITIES EXCHANGE YIELD CURVE
03-07-2024



3-Jul-2024

Year	YIELDS
91 day	15.9771
182 day	16.7636
1	16.7911
2	17.2478
3	17.4904
4	18.0999
5	15.6694
6	15.2226
7	15.0184
8	14.8991
9	14.9646
10	14.9887
11	14.9700
12	14.9489
13	14.9323
14	14.9336
15	14.9349
16	14.9362
17	14.9375
18	14.9388
19	14.9476
20	15.1226
21	15.2996
22	15.5090
23	15.8847

3-Jul-2024

			Indicative yields
	364		
1	364	02-Jul-25	16.7911
2	728	01-Jul-26	
3	1,092	30-Jun-27	
4	1,456	28-Jun-28	
5	1,820	27-Jun-29	
6	2,184	26-Jun-30	
7	2,548	25-Jun-31	
8	2,912	23-Jun-32	
9	3,276	22-Jun-33	
10	3,640	21-Jun-34	
11	4,004	20-Jun-35	
12	4,368	18-Jun-36	
13	4,732	17-Jun-37	
14	5,096	16-Jun-38	
15	5,460	15-Jun-39	
16	5,824	13-Jun-40	
17	6,188	12-Jun-41	
18	6,552	11-Jun-42	
19	6,916	10-Jun-43	
20	7,280	08-Jun-44	
21	7,644	07-Jun-45	
22	8,008	06-Jun-46	
23	8,372	05-Jun-47	
24	8,736	03-Jun-48	

* based on yields traded at the NSE