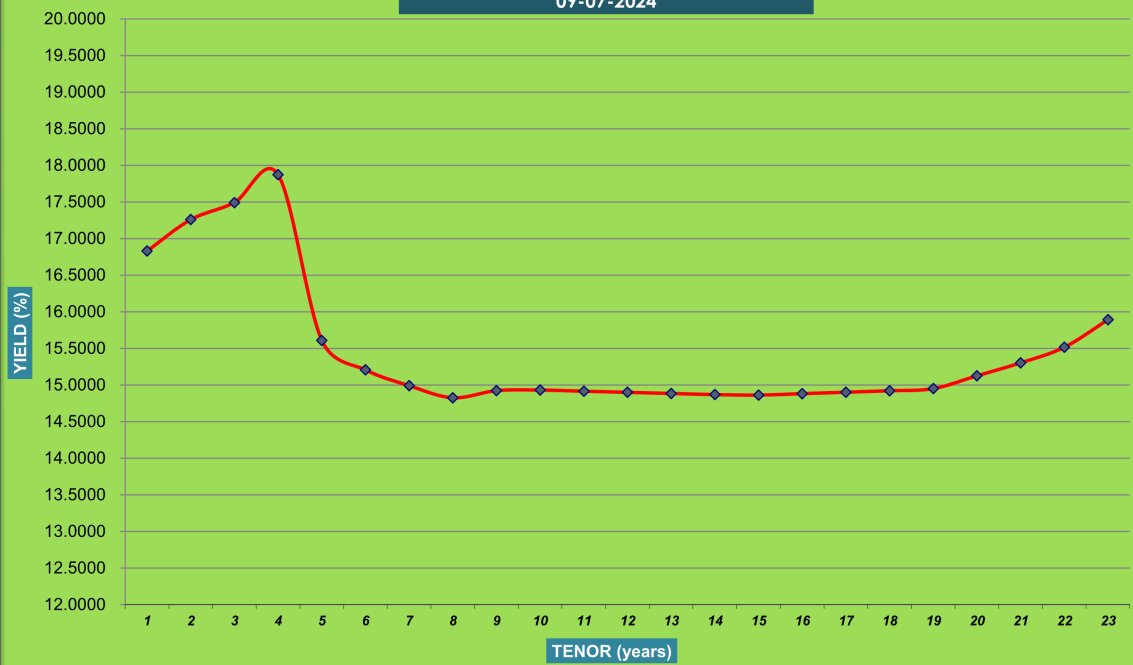




NAIROBI SECURITIES EXCHANGE YIELD CURVE
09-07-2024



9-Jul-2024

Year	YIELDS
91 day	15.9868
182 day	16.7951
1	16.8299
2	17.2591
3	17.4918
4	17.8719
5	15.6080
6	15.2074
7	14.9905
8	14.8253
9	14.9234
10	14.9303
11	14.9149
12	14.8994
13	14.8840
14	14.8686
15	14.8621
16	14.8819
17	14.9016
18	14.9214
19	14.9505
20	15.1255
21	15.3025
22	15.5152
23	15.8910

9-Jul-2024

			Indicative yields
1	364	08-Jul-25	16.8299
2	728	07-Jul-26	
3	1,092	06-Jul-27	
4	1,456	04-Jul-28	
5	1,820	03-Jul-29	
6	2,184	02-Jul-30	
7	2,548	01-Jul-31	
8	2,912	29-Jun-32	
9	3,276	28-Jun-33	
10	3,640	27-Jun-34	
11	4,004	26-Jun-35	
12	4,368	24-Jun-36	
13	4,732	23-Jun-37	
14	5,096	22-Jun-38	
15	5,460	21-Jun-39	
16	5,824	19-Jun-40	
17	6,188	18-Jun-41	
18	6,552	17-Jun-42	
19	6,916	16-Jun-43	
20	7,280	14-Jun-44	
21	7,644	13-Jun-45	
22	8,008	12-Jun-46	
23	8,372	11-Jun-47	
24	8,736	09-Jun-48	

* based on yields traded at the NSE