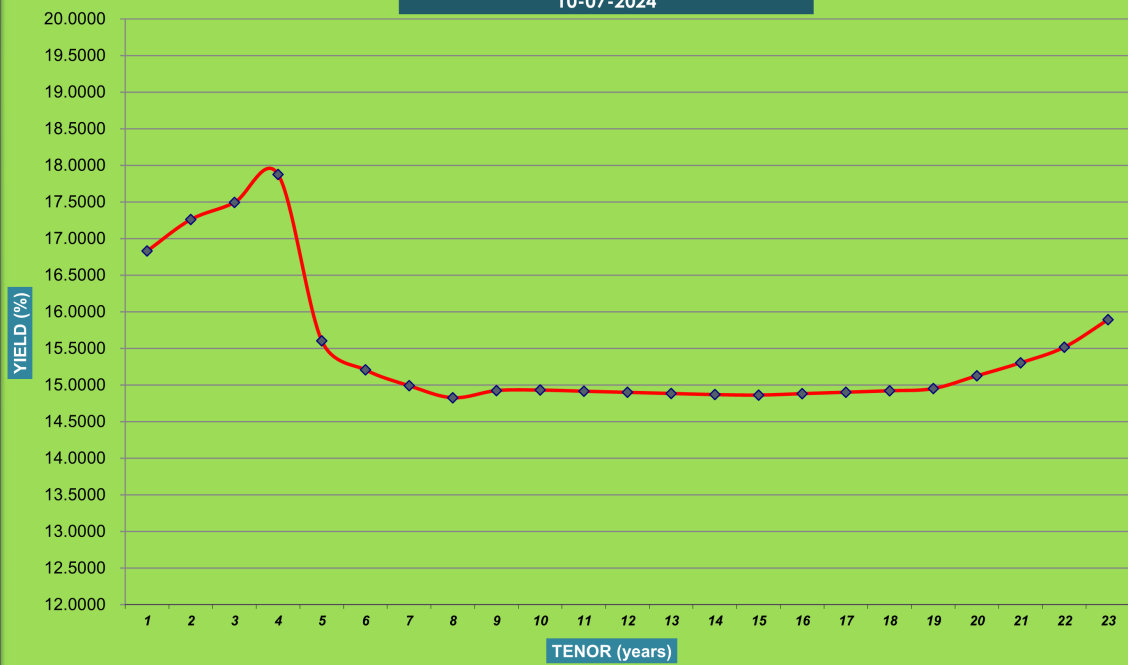


NAIROBI SECURITIES EXCHANGE YIELD CURVE
10-07-2024



10-Jul-2024

Year	YIELDS
91 day	15.9868
182 day	16.7951
1	16.8299
2	17.2601
3	17.4921
4	17.8756
5	15.6021
6	15.2068
7	14.9899
8	14.8256
9	14.9237
10	14.9302
11	14.9148
12	14.8994
13	14.8840
14	14.8686
15	14.8622
16	14.8819
17	14.9017
18	14.9214
19	14.9510
20	15.1260
21	15.3030
22	15.5162
23	15.8920

10-Jul-2024

			Indicative yields
1	364	09-Jul-25	16.8299
2	728	08-Jul-26	
3	1,092	07-Jul-27	
4	1,456	05-Jul-28	
5	1,820	04-Jul-29	
6	2,184	03-Jul-30	
7	2,548	02-Jul-31	
8	2,912	30-Jun-32	
9	3,276	29-Jun-33	
10	3,640	28-Jun-34	
11	4,004	27-Jun-35	
12	4,368	25-Jun-36	
13	4,732	24-Jun-37	
14	5,096	23-Jun-38	
15	5,460	22-Jun-39	
16	5,824	20-Jun-40	
17	6,188	19-Jun-41	
18	6,552	18-Jun-42	
19	6,916	17-Jun-43	
20	7,280	15-Jun-44	
21	7,644	14-Jun-45	
22	8,008	13-Jun-46	
23	8,372	12-Jun-47	
24	8,736	10-Jun-48	

* based on yields traded at the NSE