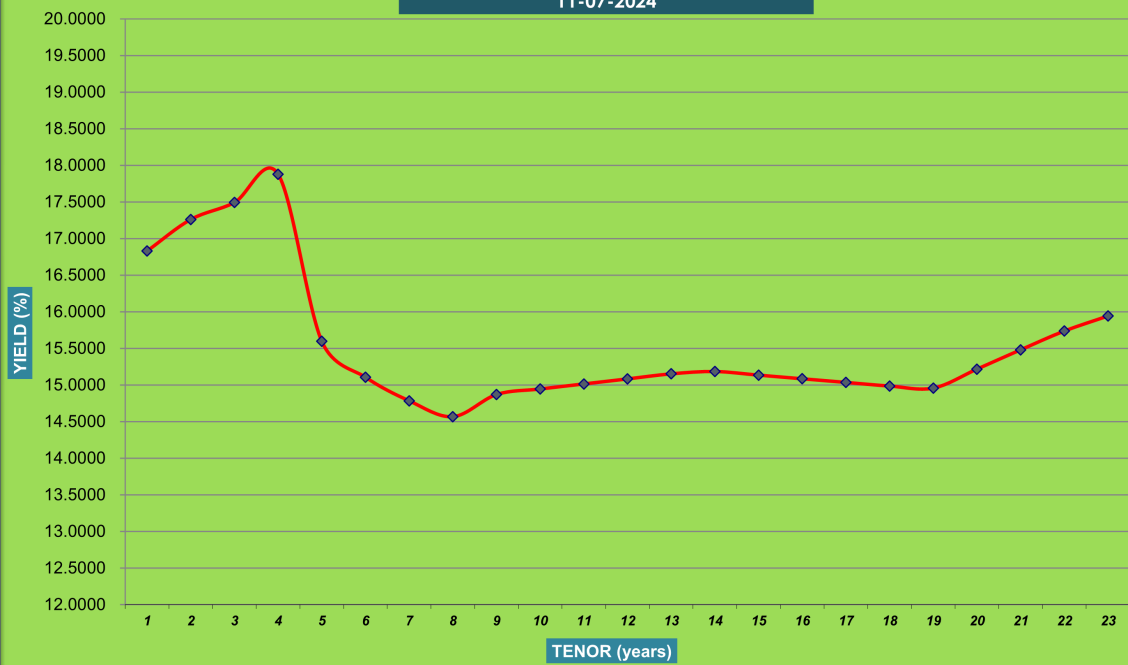


NAIROBI SECURITIES EXCHANGE YIELD CURVE
11-07-2024



11-Jul-2024

Year	YIELDS
91 day	15.9868
182 day	16.7951
1	16.8299
2	17.2611
3	17.4923
4	17.8793
5	15.5961
6	15.1064
7	14.7838
8	14.5672
9	14.8697
10	14.9454
11	15.0141
12	15.0831
13	15.1524
14	15.1842
15	15.1344
16	15.0848
17	15.0353
18	14.9859
19	14.9570
20	15.2165
21	15.4805
22	15.7369
23	15.9420

11-Jul-2024

			Indicative yields
1	364	10-Jul-25	16.8299
2	728	09-Jul-26	
3	1,092	08-Jul-27	
4	1,456	06-Jul-28	
5	1,820	05-Jul-29	
6	2,184	04-Jul-30	
7	2,548	03-Jul-31	
8	2,912	01-Jul-32	
9	3,276	30-Jun-33	
10	3,640	29-Jun-34	
11	4,004	28-Jun-35	
12	4,368	26-Jun-36	
13	4,732	25-Jun-37	
14	5,096	24-Jun-38	
15	5,460	23-Jun-39	
16	5,824	21-Jun-40	
17	6,188	20-Jun-41	
18	6,552	19-Jun-42	
19	6,916	18-Jun-43	
20	7,280	16-Jun-44	
21	7,644	15-Jun-45	
22	8,008	14-Jun-46	
23	8,372	13-Jun-47	
24	8,736	11-Jun-48	

* based on yields traded at the NSE