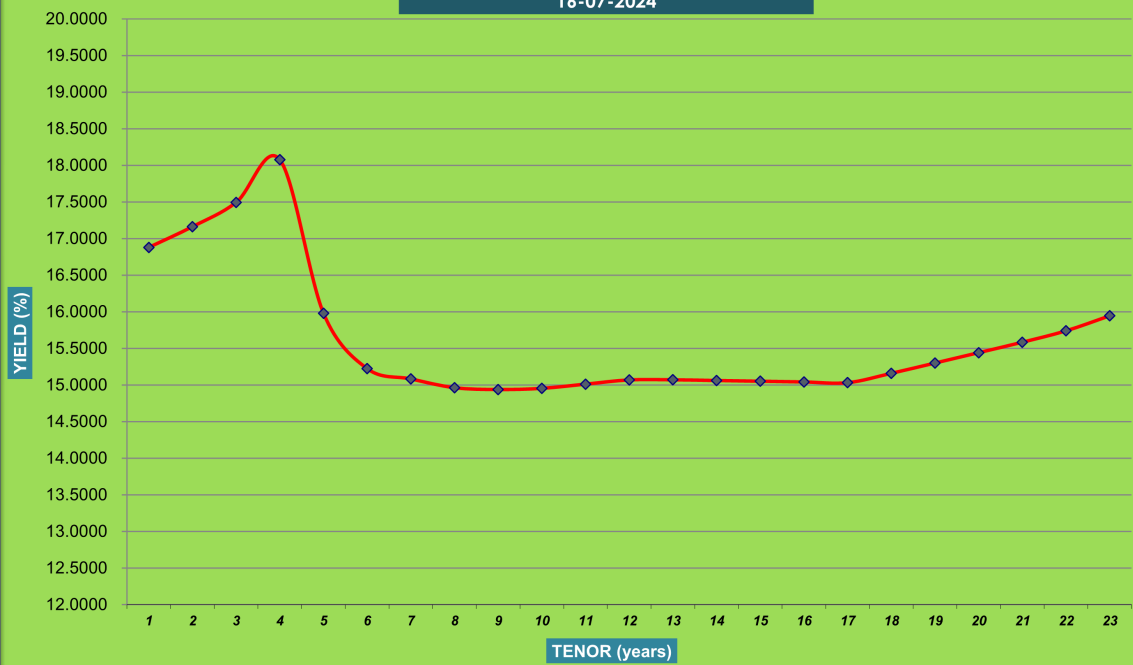




NAIROBI SECURITIES EXCHANGE YIELD CURVE
16-07-2024



16-Jul-2024

Year	YIELDS
91 day	15.9954
182 day	16.8221
1	16.8795
2	17.1629
3	17.4935
4	18.0778
5	15.9801
6	15.2240
7	15.0829
8	14.9631
9	14.9380
10	14.9542
11	15.0116
12	15.0692
13	15.0709
14	15.0611
15	15.0513
16	15.0415
17	15.0316
18	15.1596
19	15.2998
20	15.4413
21	15.5841
22	15.7397
23	15.9449

16-Jul-2024

			Indicative yields
1	364	15-Jul-25	16.8795
2	728	14-Jul-26	
3	1,092	13-Jul-27	
4	1,456	11-Jul-28	
5	1,820	10-Jul-29	
6	2,184	09-Jul-30	
7	2,548	08-Jul-31	
8	2,912	06-Jul-32	
9	3,276	05-Jul-33	
10	3,640	04-Jul-34	
11	4,004	03-Jul-35	
12	4,368	01-Jul-36	
13	4,732	30-Jun-37	
14	5,096	29-Jun-38	
15	5,460	28-Jun-39	
16	5,824	26-Jun-40	
17	6,188	25-Jun-41	
18	6,552	24-Jun-42	
19	6,916	23-Jun-43	
20	7,280	21-Jun-44	
21	7,644	20-Jun-45	
22	8,008	19-Jun-46	
23	8,372	18-Jun-47	
24	8,736	16-Jun-48	

* based on yields traded at the NSE