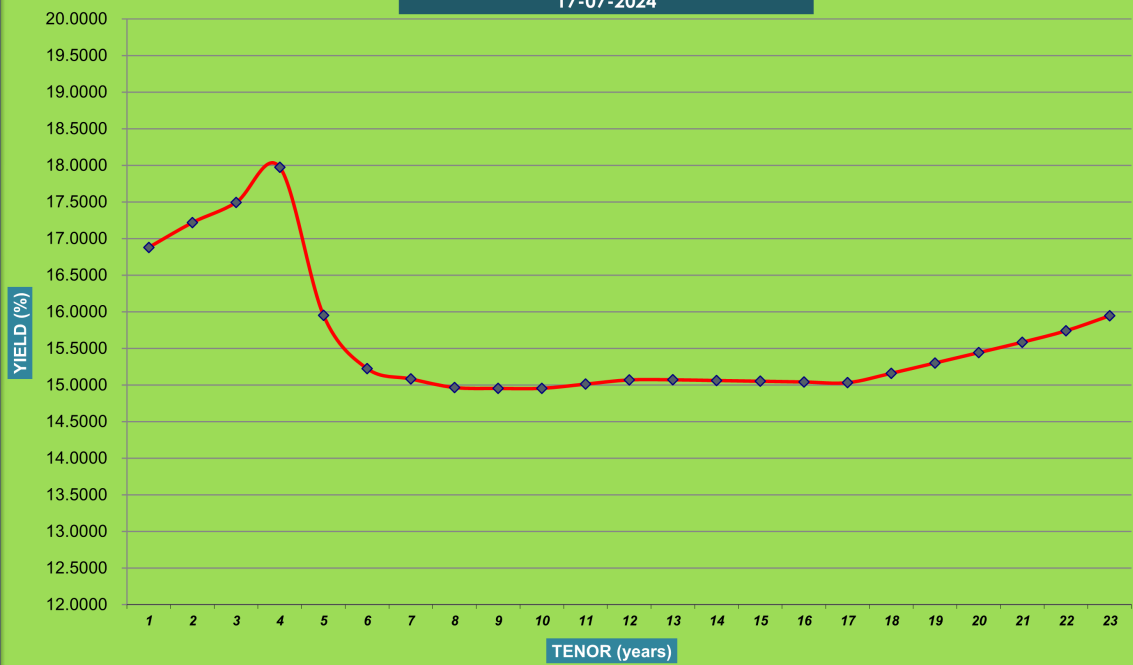




NAIROBI SECURITIES EXCHANGE YIELD CURVE
17-07-2024



17-Jul-2024

Year	YIELDS
91 day	15.9954
182 day	16.8221
1	16.8795
2	17.2189
3	17.4937
4	17.9732
5	15.9526
6	15.2236
7	15.0825
8	14.9653
9	14.9530
10	14.9544
11	15.0118
12	15.0694
13	15.0709
14	15.0611
15	15.0512
16	15.0414
17	15.0316
18	15.1600
19	15.3002
20	15.4417
21	15.5845
22	15.7403
23	15.9454

17-Jul-2024

			Indicative yields
1	364	16-Jul-25	16.8795
2	728	15-Jul-26	
3	1,092	14-Jul-27	
4	1,456	12-Jul-28	
5	1,820	11-Jul-29	
6	2,184	10-Jul-30	
7	2,548	09-Jul-31	
8	2,912	07-Jul-32	
9	3,276	06-Jul-33	
10	3,640	05-Jul-34	
11	4,004	04-Jul-35	
12	4,368	02-Jul-36	
13	4,732	01-Jul-37	
14	5,096	30-Jun-38	
15	5,460	29-Jun-39	
16	5,824	27-Jun-40	
17	6,188	26-Jun-41	
18	6,552	25-Jun-42	
19	6,916	24-Jun-43	
20	7,280	22-Jun-44	
21	7,644	21-Jun-45	
22	8,008	20-Jun-46	
23	8,372	19-Jun-47	
24	8,736	17-Jun-48	

* based on yields traded at the NSE