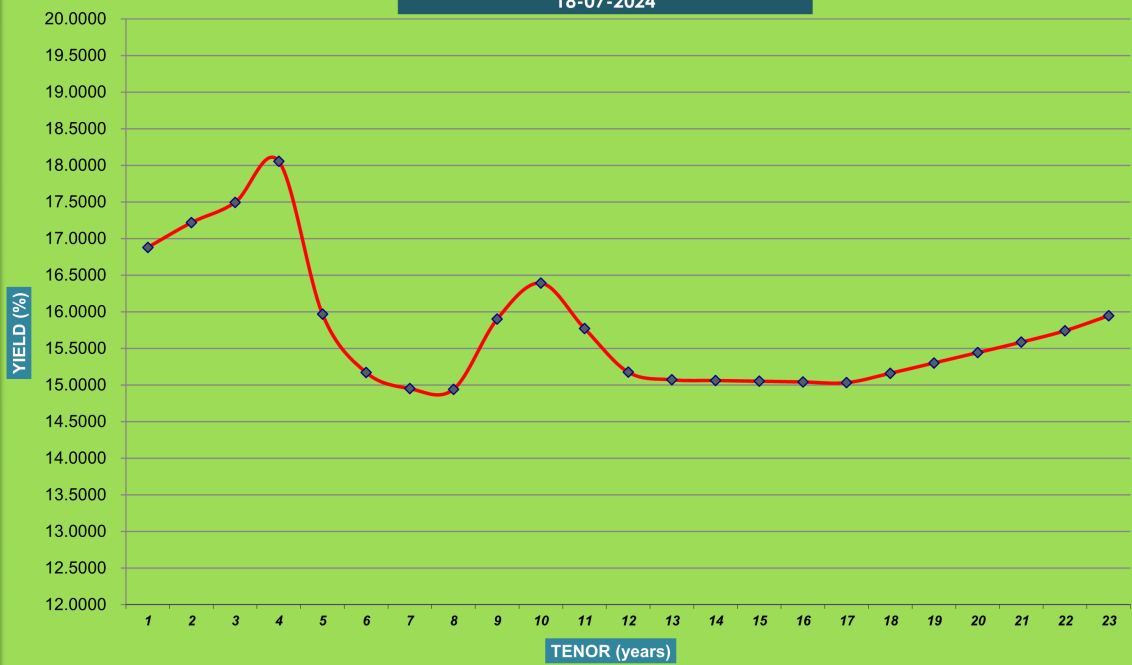




NAIROBI SECURITIES EXCHANGE YIELD CURVE
18-07-2024



18-Jul-2024

Year	YIELDS
91 day	15.9954
182 day	16.8221
1	16.8795
2	17.2191
3	17.4940
4	18.0550
5	15.9670
6	15.1703
7	14.9508
8	14.9411
9	15.9006
10	16.3915
11	15.7716
12	15.1752
13	15.0709
14	15.0610
15	15.0512
16	15.0414
17	15.0316
18	15.1603
19	15.3006
20	15.4421
21	15.5849
22	15.7408
23	15.9460

18-Jul-2024

			Indicative yields
1	364	17-Jul-25	16.8795
2	728	16-Jul-26	
3	1,092	15-Jul-27	
4	1,456	13-Jul-28	
5	1,820	12-Jul-29	
6	2,184	11-Jul-30	
7	2,548	10-Jul-31	
8	2,912	08-Jul-32	
9	3,276	07-Jul-33	
10	3,640	06-Jul-34	
11	4,004	05-Jul-35	
12	4,368	03-Jul-36	
13	4,732	02-Jul-37	
14	5,096	01-Jul-38	
15	5,460	30-Jun-39	
16	5,824	28-Jun-40	
17	6,188	27-Jun-41	
18	6,552	26-Jun-42	
19	6,916	25-Jun-43	
20	7,280	23-Jun-44	
21	7,644	22-Jun-45	
22	8,008	21-Jun-46	
23	8,372	20-Jun-47	
24	8,736	18-Jun-48	

* based on yields traded at the NSE