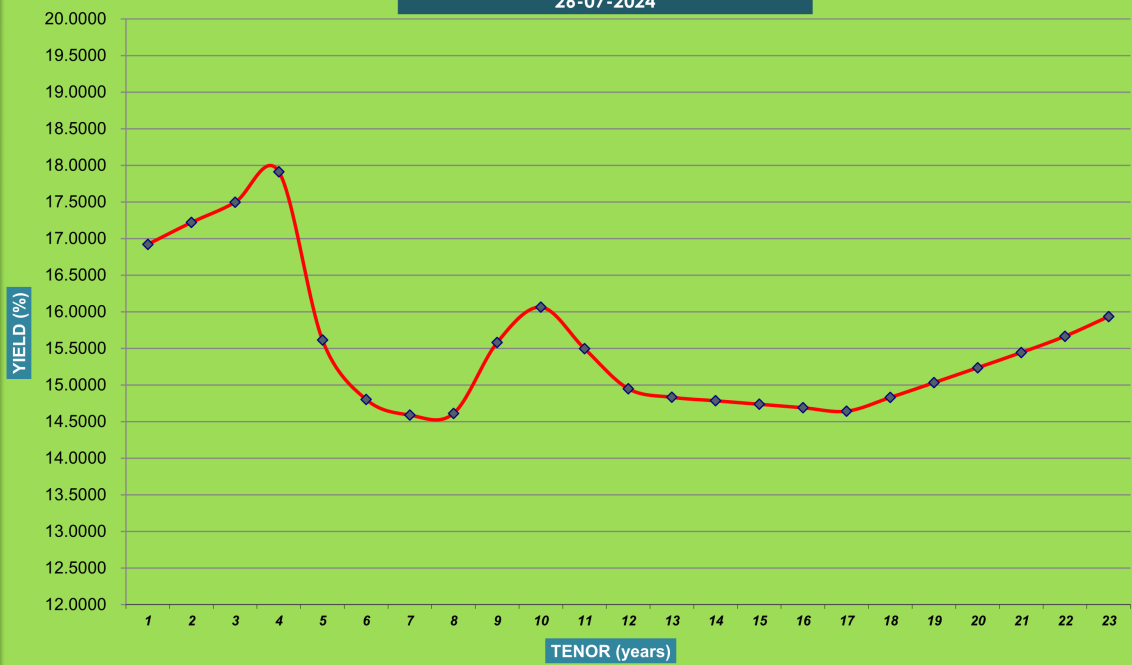




NAIROBI SECURITIES EXCHANGE YIELD CURVE
26-07-2024



26-Jul-2024

Year	YIELDS
91 day	16.0000
182 day	16.8506
1	16.9212
2	17.2208
3	17.4959
4	17.9130
5	15.6133
6	14.8023
7	14.5890
8	14.6110
9	15.5810
10	16.0624
11	15.4959
12	14.9495
13	14.8320
14	14.7843
15	14.7368
16	14.6894
17	14.6422
18	14.8299
19	15.0317
20	15.2363
21	15.4436
22	15.6660
23	15.9350

26-Jul-2024

			Indicative yields
1	364	25-Jul-25	16.9212
2	728	24-Jul-26	
3	1,092	23-Jul-27	
4	1,456	21-Jul-28	
5	1,820	20-Jul-29	
6	2,184	19-Jul-30	
7	2,548	18-Jul-31	
8	2,912	16-Jul-32	
9	3,276	15-Jul-33	
10	3,640	14-Jul-34	
11	4,004	13-Jul-35	
12	4,368	11-Jul-36	
13	4,732	10-Jul-37	
14	5,096	09-Jul-38	
15	5,460	08-Jul-39	
16	5,824	06-Jul-40	
17	6,188	05-Jul-41	
18	6,552	04-Jul-42	
19	6,916	03-Jul-43	
20	7,280	01-Jul-44	
21	7,644	30-Jun-45	
22	8,008	29-Jun-46	
23	8,372	28-Jun-47	
24	8,736	26-Jun-48	

* based on yields traded at the NSE