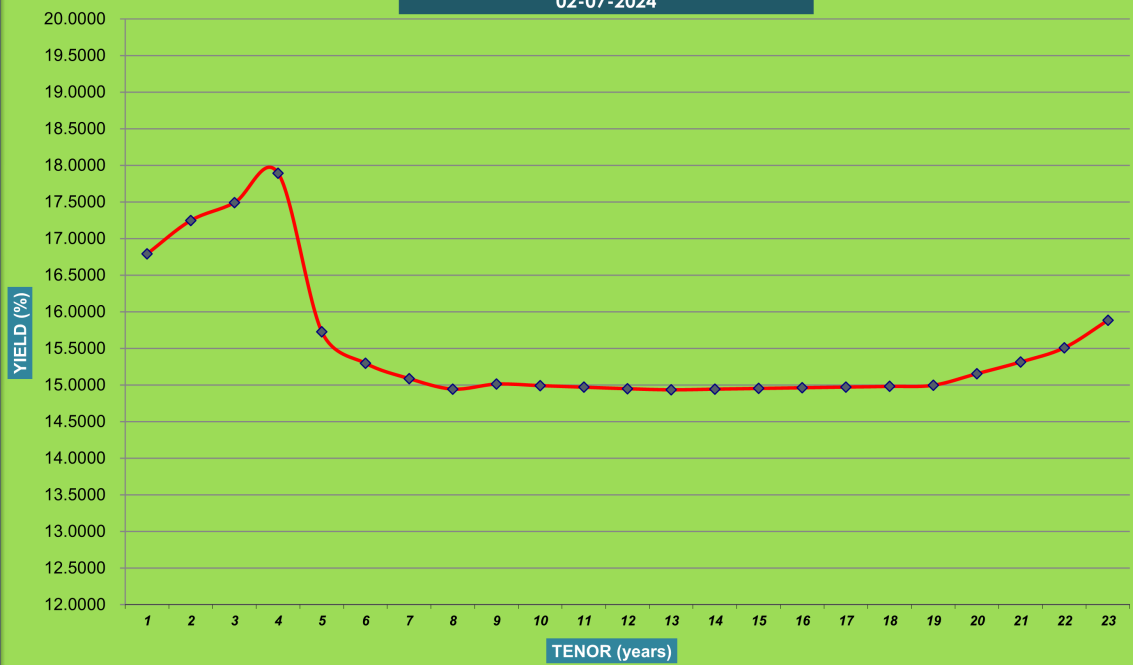




NAIROBI SECURITIES EXCHANGE YIELD CURVE
02-07-2024



2-Jul-2024

Year	YIELDS
91 day	15.9771
182 day	16.7636
1	16.7911
2	17.2467
3	17.4901
4	17.8935
5	15.7276
6	15.2977
7	15.0874
8	14.9440
9	15.0125
10	14.9912
11	14.9700
12	14.9490
13	14.9338
14	14.9432
15	14.9527
16	14.9621
17	14.9715
18	14.9809
19	14.9965
20	15.1544
21	15.3141
22	15.5080
23	15.8837

2-Jul-2024

			Indicative yields
1	364	01-Jul-25	16.7911
2	728	30-Jun-26	
3	1,092	29-Jun-27	
4	1,456	27-Jun-28	
5	1,820	26-Jun-29	
6	2,184	25-Jun-30	
7	2,548	24-Jun-31	
8	2,912	22-Jun-32	
9	3,276	21-Jun-33	
10	3,640	20-Jun-34	
11	4,004	19-Jun-35	
12	4,368	17-Jun-36	
13	4,732	16-Jun-37	
14	5,096	15-Jun-38	
15	5,460	14-Jun-39	
16	5,824	12-Jun-40	
17	6,188	11-Jun-41	
18	6,552	10-Jun-42	
19	6,916	09-Jun-43	
20	7,280	07-Jun-44	
21	7,644	06-Jun-45	
22	8,008	05-Jun-46	
23	8,372	04-Jun-47	
24	8,736	02-Jun-48	

* based on yields traded at the NSE