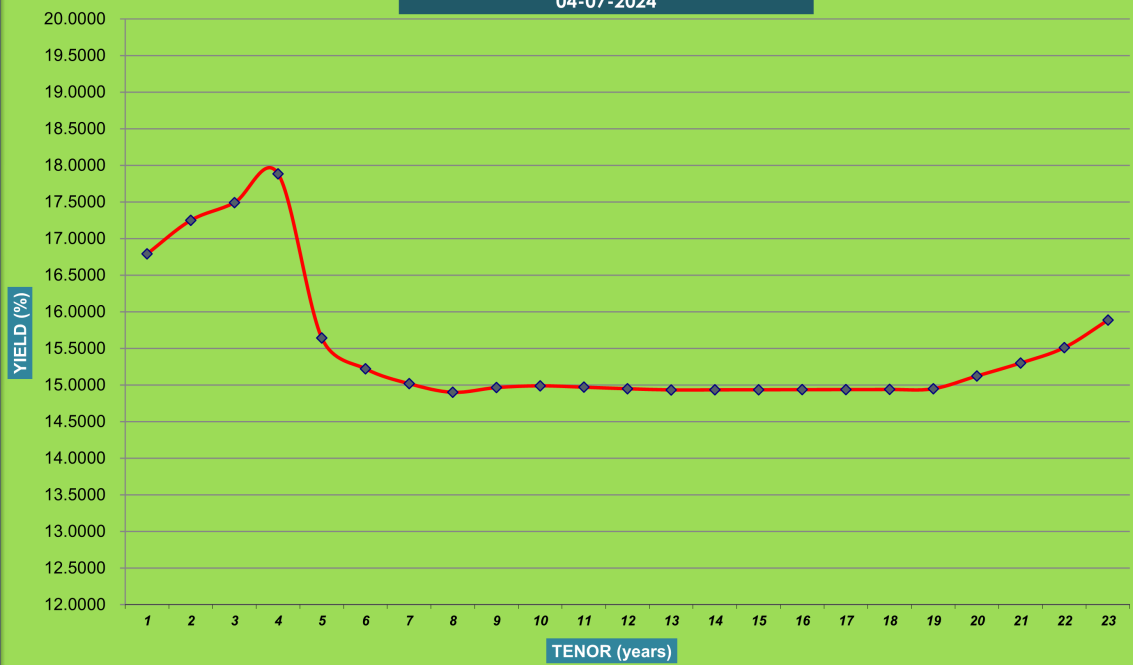




NAIROBI SECURITIES EXCHANGE YIELD CURVE
04-07-2024



4-Jul-2024

Year	YIELDS
91 day	15.9771
182 day	16.7636
1	16.7911
2	17.2489
3	17.4906
4	17.8844
5	15.6409
6	15.2220
7	15.0178
8	14.9001
9	14.9647
10	14.9888
11	14.9699
12	14.9488
13	14.9323
14	14.9336
15	14.9349
16	14.9362
17	14.9375
18	14.9388
19	14.9481
20	15.1231
21	15.3001
22	15.5101
23	15.8857

4-Jul-2024

			Indicative yields
1	364	03-Jul-25	16.7911
2	728	02-Jul-26	
3	1,092	01-Jul-27	
4	1,456	29-Jun-28	
5	1,820	28-Jun-29	
6	2,184	27-Jun-30	
7	2,548	26-Jun-31	
8	2,912	24-Jun-32	
9	3,276	23-Jun-33	
10	3,640	22-Jun-34	
11	4,004	21-Jun-35	
12	4,368	19-Jun-36	
13	4,732	18-Jun-37	
14	5,096	17-Jun-38	
15	5,460	16-Jun-39	
16	5,824	14-Jun-40	
17	6,188	13-Jun-41	
18	6,552	12-Jun-42	
19	6,916	11-Jun-43	
20	7,280	09-Jun-44	
21	7,644	08-Jun-45	
22	8,008	07-Jun-46	
23	8,372	06-Jun-47	
24	8,736	04-Jun-48	

* based on yields traded at the NSE