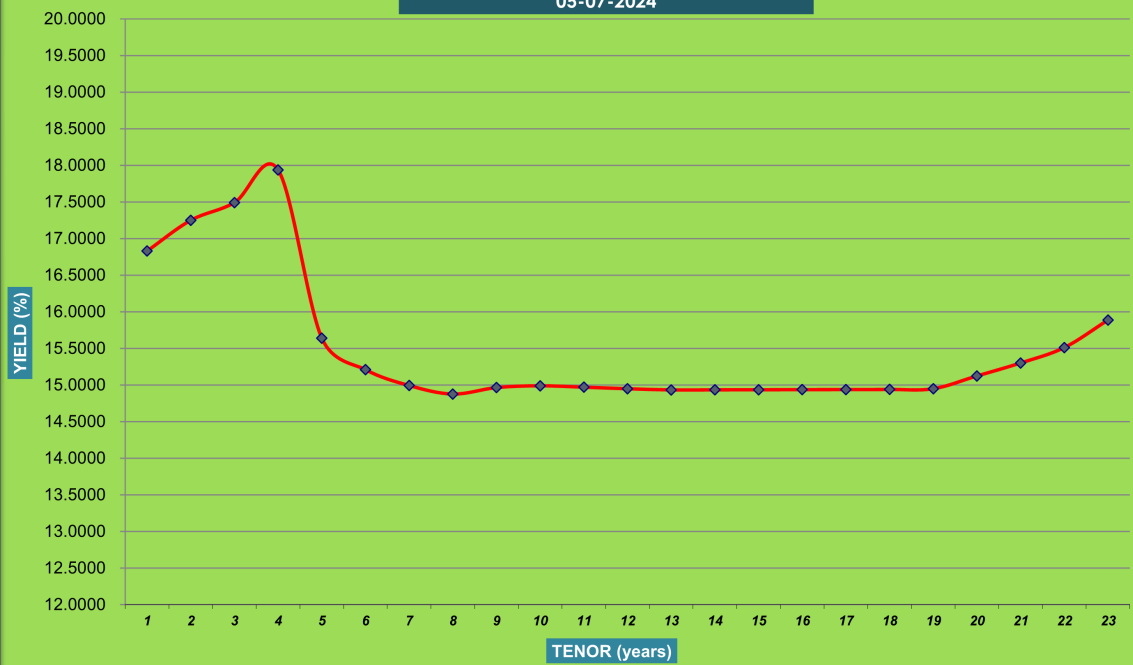




NAIROBI SECURITIES EXCHANGE YIELD CURVE
05-07-2024



5-Jul-2024

Year	YIELDS
91 day	15.9868
182 day	16.7951
1	16.8299
2	17.2500
3	17.4909
4	17.9376
5	15.6395
6	15.2098
7	14.9929
8	14.8763
9	14.9647
10	14.9889
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	14.9486
20	15.1236
21	15.3006
22	15.5111
23	15.8868

5-Jul-2024

			Indicative yields
1	364	04-Jul-25	16.8299
2	728	03-Jul-26	
3	1,092	02-Jul-27	
4	1,456	30-Jun-28	
5	1,820	29-Jun-29	
6	2,184	28-Jun-30	
7	2,548	27-Jun-31	
8	2,912	25-Jun-32	
9	3,276	24-Jun-33	
10	3,640	23-Jun-34	
11	4,004	22-Jun-35	
12	4,368	20-Jun-36	
13	4,732	19-Jun-37	
14	5,096	18-Jun-38	
15	5,460	17-Jun-39	
16	5,824	15-Jun-40	
17	6,188	14-Jun-41	
18	6,552	13-Jun-42	
19	6,916	12-Jun-43	
20	7,280	10-Jun-44	
21	7,644	09-Jun-45	
22	8,008	08-Jun-46	
23	8,372	07-Jun-47	
24	8,736	05-Jun-48	

* based on yields traded at the NSE