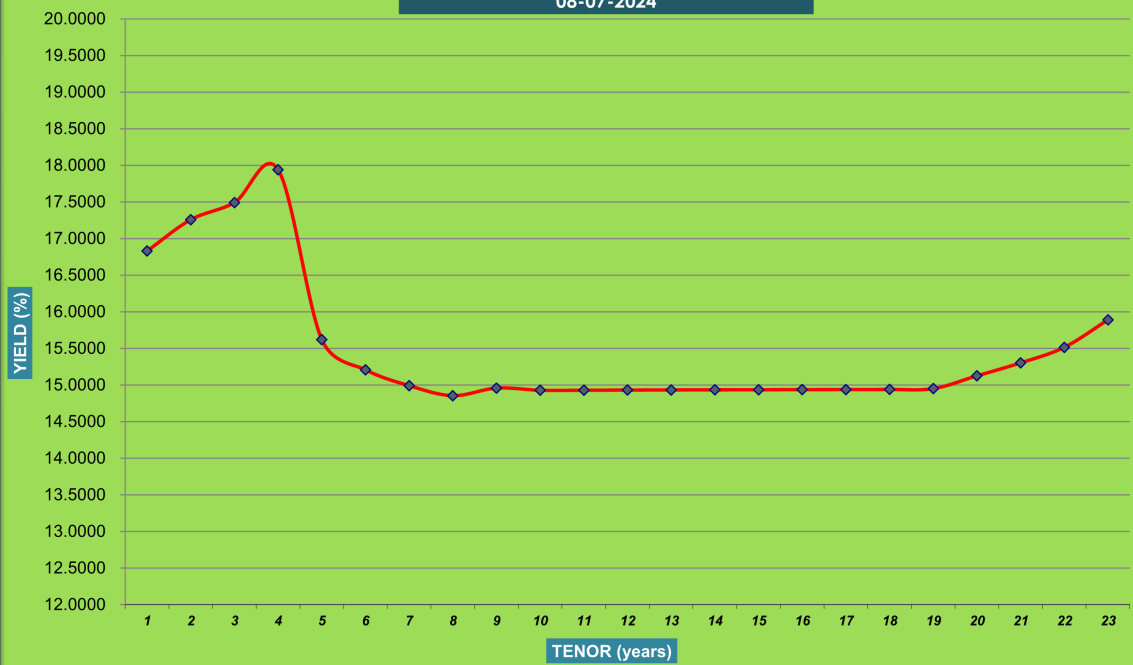




NAIROBI SECURITIES EXCHANGE YIELD CURVE
08-07-2024



8-Jul-2024

Year	YIELDS
91 day	15.9868
182 day	16.7951
1	16.8299
2	17.2581
3	17.4916
4	17.9411
5	15.6201
6	15.2080
7	14.9911
8	14.8540
9	14.9577
10	14.9278
11	14.9286
12	14.9305
13	14.9323
14	14.9336
15	14.9349
16	14.9362
17	14.9375
18	14.9388
19	14.9500
20	15.1250
21	15.3020
22	15.5141
23	15.8899

8-Jul-2024

			Indicative yields
1	364	07-Jul-25	16.8299
2	728	06-Jul-26	
3	1,092	05-Jul-27	
4	1,456	03-Jul-28	
5	1,820	02-Jul-29	
6	2,184	01-Jul-30	
7	2,548	30-Jun-31	
8	2,912	28-Jun-32	
9	3,276	27-Jun-33	
10	3,640	26-Jun-34	
11	4,004	25-Jun-35	
12	4,368	23-Jun-36	
13	4,732	22-Jun-37	
14	5,096	21-Jun-38	
15	5,460	20-Jun-39	
16	5,824	18-Jun-40	
17	6,188	17-Jun-41	
18	6,552	16-Jun-42	
19	6,916	15-Jun-43	
20	7,280	13-Jun-44	
21	7,644	12-Jun-45	
22	8,008	11-Jun-46	
23	8,372	10-Jun-47	
24	8,736	08-Jun-48	

* based on yields traded at the NSE