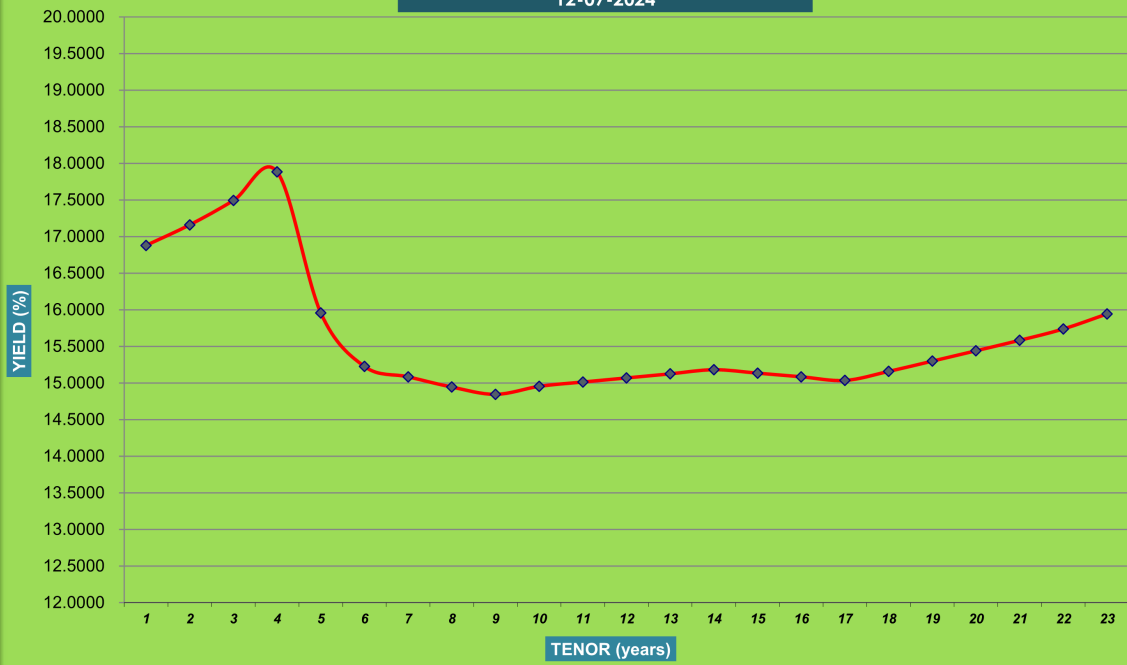


NAIROBI SECURITIES EXCHANGE YIELD CURVE
12-07-2024



12-Jul-2024

Year	YIELDS
91 day	15.9954
182 day	16.8221
1	16.8795
2	17.1602
3	17.4925
4	17.8830
5	15.9574
6	15.2256
7	15.0844
8	14.9446
9	14.8450
10	14.9542
11	15.0131
12	15.0689
13	15.1250
14	15.1812
15	15.1343
16	15.0846
17	15.0351
18	15.1580
19	15.2982
20	15.4397
21	15.5825
22	15.7375
23	15.9426

12-Jul-2024

			Indicative yields
1	364	11-Jul-25	16.8795
2	728	10-Jul-26	
3	1,092	09-Jul-27	
4	1,456	07-Jul-28	
5	1,820	06-Jul-29	
6	2,184	05-Jul-30	
7	2,548	04-Jul-31	
8	2,912	02-Jul-32	
9	3,276	01-Jul-33	
10	3,640	30-Jun-34	
11	4,004	29-Jun-35	
12	4,368	27-Jun-36	
13	4,732	26-Jun-37	
14	5,096	25-Jun-38	
15	5,460	24-Jun-39	
16	5,824	22-Jun-40	
17	6,188	21-Jun-41	
18	6,552	20-Jun-42	
19	6,916	19-Jun-43	
20	7,280	17-Jun-44	
21	7,644	16-Jun-45	
22	8,008	15-Jun-46	
23	8,372	14-Jun-47	
24	8,736	12-Jun-48	

* based on yields traded at the NSE