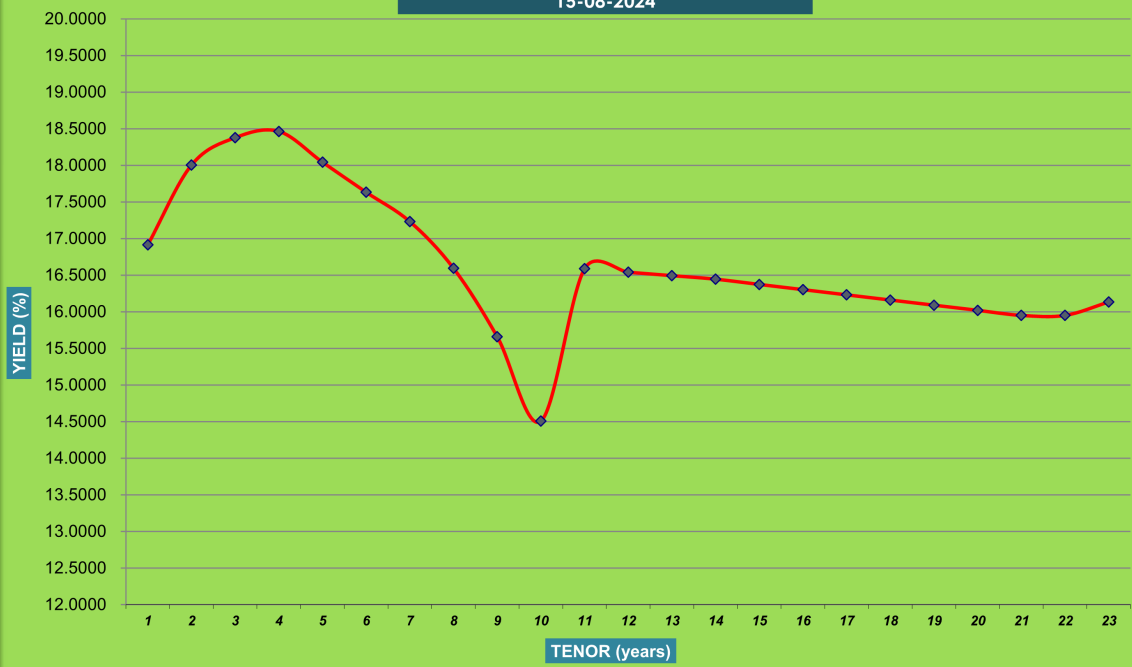




NAIROBI SECURITIES EXCHANGE YIELD CURVE
15-08-2024



15-Aug-2024

Year	YIELDS
91 day	15.8177
182 day	16.7148
1	16.9141
2	18.0038
3	18.3778
4	18.4638
5	18.0435
6	17.6328
7	17.2314
8	16.5938
9	15.6599
10	14.5064
11	16.5877
12	16.5406
13	16.4937
14	16.4453
15	16.3736
16	16.3023
17	16.2313
18	16.1605
19	16.0901
20	16.0200
21	15.9502
22	15.9503
23	16.1329

15-Aug-2024

			Indicative yields
1	364	14-Aug-25	16.9141
2	728	13-Aug-26	
3	1,092	12-Aug-27	
4	1,456	10-Aug-28	
5	1,820	09-Aug-29	
6	2,184	08-Aug-30	
7	2,548	07-Aug-31	
8	2,912	05-Aug-32	
9	3,276	04-Aug-33	
10	3,640	03-Aug-34	
11	4,004	02-Aug-35	
12	4,368	31-Jul-36	
13	4,732	30-Jul-37	
14	5,096	29-Jul-38	
15	5,460	28-Jul-39	
16	5,824	26-Jul-40	
17	6,188	25-Jul-41	
18	6,552	24-Jul-42	
19	6,916	23-Jul-43	
20	7,280	21-Jul-44	
21	7,644	20-Jul-45	
22	8,008	19-Jul-46	
23	8,372	18-Jul-47	
24	8,736	16-Jul-48	

* based on yields traded at the NSE