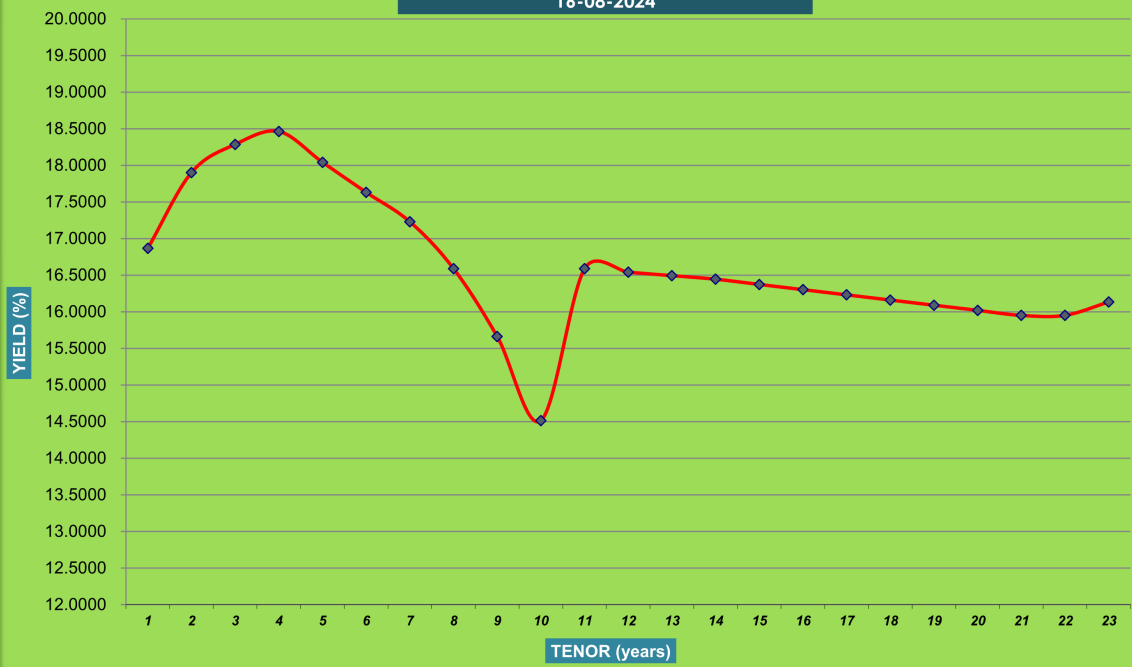




NAIROBI SECURITIES EXCHANGE YIELD CURVE
16-08-2024



16-Aug-2024

Year	YIELDS
91 day	15.8094
182 day	16.7078
1	16.8664
2	17.9013
3	18.2864
4	18.4626
5	18.0423
6	17.6317
7	17.2303
8	16.5901
9	15.6624
10	14.5129
11	16.5875
12	16.5405
13	16.4936
14	16.4451
15	16.3734
16	16.3021
17	16.2311
18	16.1603
19	16.0899
20	16.0198
21	15.9500
22	15.9508
23	16.1334

16-Aug-2024

			Indicative yields
1	364	15-Aug-25	16.8664
2	728	14-Aug-26	
3	1,092	13-Aug-27	
4	1,456	11-Aug-28	
5	1,820	10-Aug-29	
6	2,184	09-Aug-30	
7	2,548	08-Aug-31	
8	2,912	06-Aug-32	
9	3,276	05-Aug-33	
10	3,640	04-Aug-34	
11	4,004	03-Aug-35	
12	4,368	01-Aug-36	
13	4,732	31-Jul-37	
14	5,096	30-Jul-38	
15	5,460	29-Jul-39	
16	5,824	27-Jul-40	
17	6,188	26-Jul-41	
18	6,552	25-Jul-42	
19	6,916	24-Jul-43	
20	7,280	22-Jul-44	
21	7,644	21-Jul-45	
22	8,008	20-Jul-46	
23	8,372	19-Jul-47	
24	8,736	17-Jul-48	

* based on yields traded at the NSE