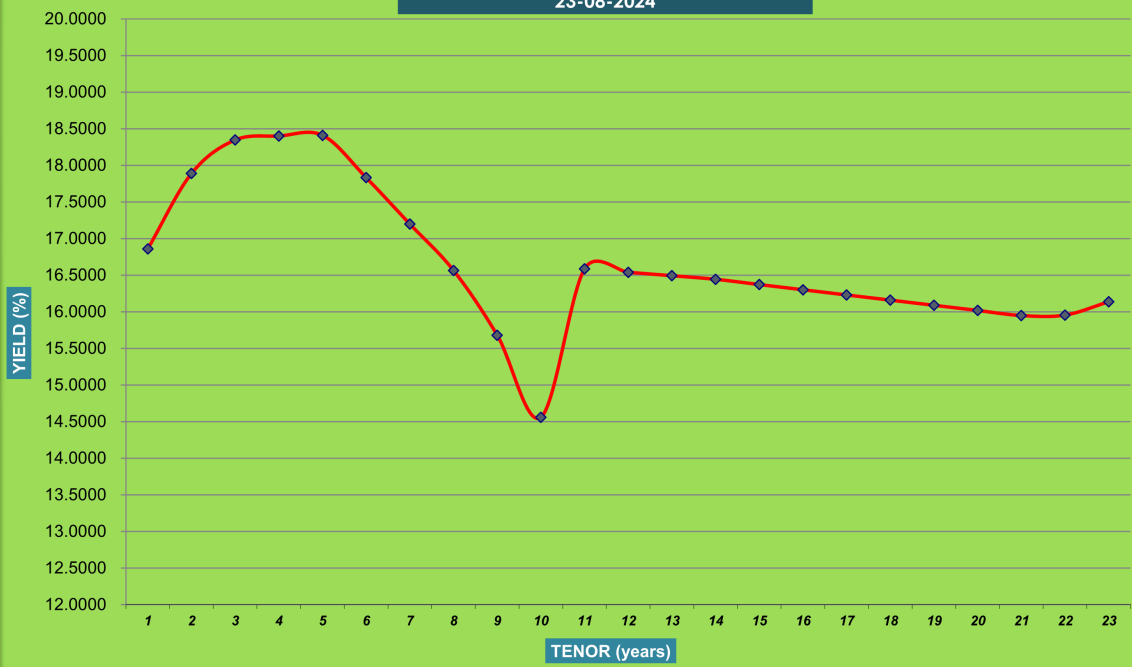




NAIROBI SECURITIES EXCHANGE YIELD CURVE
23-08-2024



23-Aug-2024

Year	YIELDS
91 day	15.7940
182 day	16.6686
1	16.8592
2	17.8891
3	18.3468
4	18.4010
5	18.4103
6	17.8321
7	17.1982
8	16.5647
9	15.6801
10	14.5589
11	16.5866
12	16.5396
13	16.4927
14	16.4437
15	16.3720
16	16.3007
17	16.2297
18	16.1590
19	16.0886
20	16.0185
21	15.9487
22	15.9543
23	16.1369

23-Aug-2024

			Indicative yields
1	364	22-Aug-25	16.8592
2	728	21-Aug-26	
3	1,092	20-Aug-27	
4	1,456	18-Aug-28	
5	1,820	17-Aug-29	
6	2,184	16-Aug-30	
7	2,548	15-Aug-31	
8	2,912	13-Aug-32	
9	3,276	12-Aug-33	
10	3,640	11-Aug-34	
11	4,004	10-Aug-35	
12	4,368	08-Aug-36	
13	4,732	07-Aug-37	
14	5,096	06-Aug-38	
15	5,460	05-Aug-39	
16	5,824	03-Aug-40	
17	6,188	02-Aug-41	
18	6,552	01-Aug-42	
19	6,916	31-Jul-43	
20	7,280	29-Jul-44	
21	7,644	28-Jul-45	
22	8,008	27-Jul-46	
23	8,372	26-Jul-47	
24	8,736	24-Jul-48	

* based on yields traded at the NSE