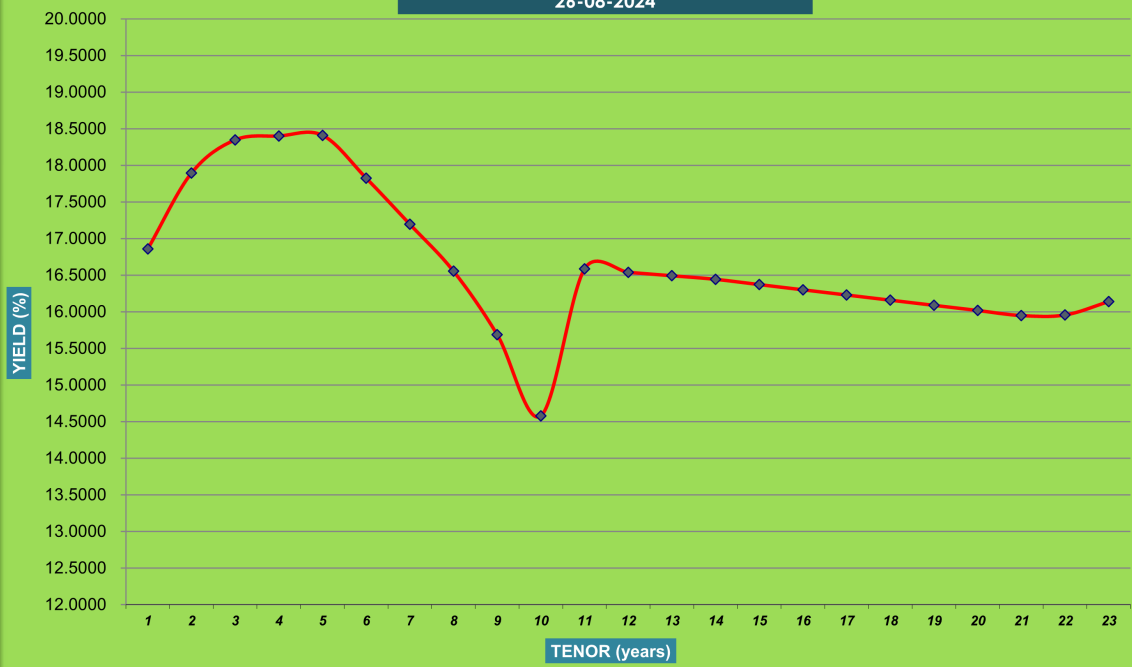




NAIROBI SECURITIES EXCHANGE YIELD CURVE
26-08-2024



26-Aug-2024

Year	YIELDS
91 day	15.7940
182 day	16.6686
1	16.8592
2	17.8954
3	18.3473
4	18.4011
5	18.4104
6	17.8259
7	17.1953
8	16.5538
9	15.6876
10	14.5786
11	16.5862
12	16.5392
13	16.4923
14	16.4431
15	16.3715
16	16.3001
17	16.2291
18	16.1584
19	16.0880
20	16.0179
21	15.9481
22	15.9558
23	16.1384

26-Aug-2024

			Indicative yields
1	364	25-Aug-25	16.8592
2	728	24-Aug-26	
3	1,092	23-Aug-27	
4	1,456	21-Aug-28	
5	1,820	20-Aug-29	
6	2,184	19-Aug-30	
7	2,548	18-Aug-31	
8	2,912	16-Aug-32	
9	3,276	15-Aug-33	
10	3,640	14-Aug-34	
11	4,004	13-Aug-35	
12	4,368	11-Aug-36	
13	4,732	10-Aug-37	
14	5,096	09-Aug-38	
15	5,460	08-Aug-39	
16	5,824	06-Aug-40	
17	6,188	05-Aug-41	
18	6,552	04-Aug-42	
19	6,916	03-Aug-43	
20	7,280	01-Aug-44	
21	7,644	31-Jul-45	
22	8,008	30-Jul-46	
23	8,372	29-Jul-47	
24	8,736	27-Jul-48	

* based on yields traded at the NSE