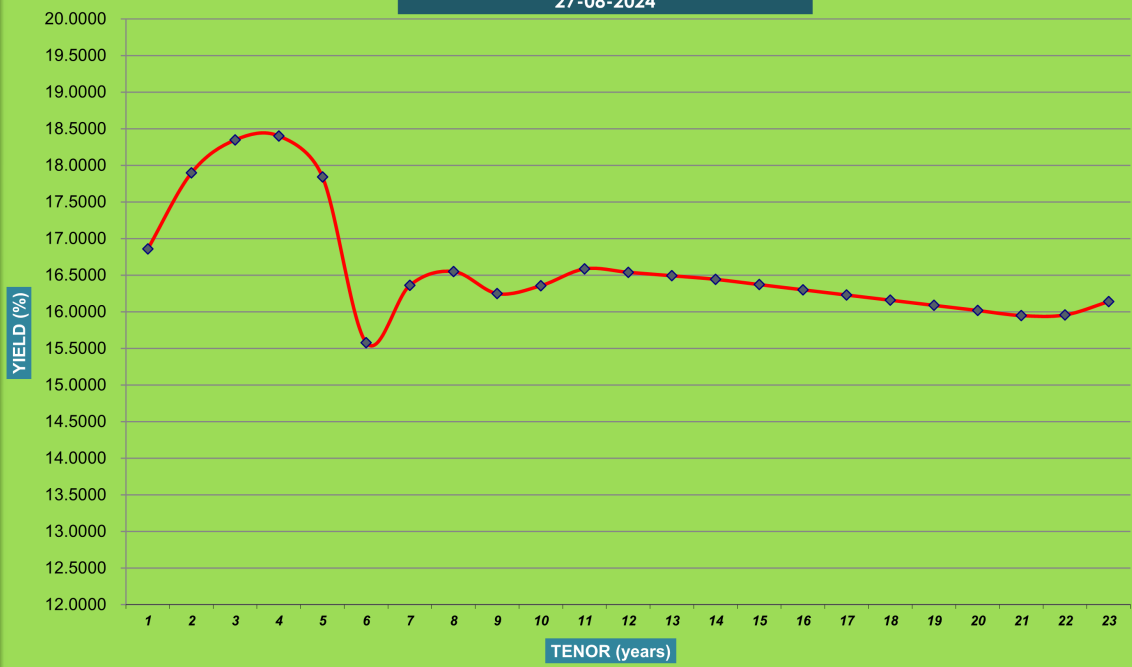




NAIROBI SECURITIES EXCHANGE YIELD CURVE
27-08-2024



27-Aug-2024

Year	YIELDS
91 day	15.7940
182 day	16.6686
1	16.8592
2	17.8975
3	18.3474
4	18.4011
5	17.8417
6	15.5785
7	16.3612
8	16.5501
9	16.2480
10	16.3561
11	16.5861
12	16.5391
13	16.4922
14	16.4429
15	16.3713
16	16.2999
17	16.2289
18	16.1582
19	16.0878
20	16.0177
21	15.9479
22	15.9563
23	16.1389

27-Aug-2024

			Indicative yields
1	364	26-Aug-25	16.8592
2	728	25-Aug-26	
3	1,092	24-Aug-27	
4	1,456	22-Aug-28	
5	1,820	21-Aug-29	
6	2,184	20-Aug-30	
7	2,548	19-Aug-31	
8	2,912	17-Aug-32	
9	3,276	16-Aug-33	
10	3,640	15-Aug-34	
11	4,004	14-Aug-35	
12	4,368	12-Aug-36	
13	4,732	11-Aug-37	
14	5,096	10-Aug-38	
15	5,460	09-Aug-39	
16	5,824	07-Aug-40	
17	6,188	06-Aug-41	
18	6,552	05-Aug-42	
19	6,916	04-Aug-43	
20	7,280	02-Aug-44	
21	7,644	01-Aug-45	
22	8,008	31-Jul-46	
23	8,372	30-Jul-47	
24	8,736	28-Jul-48	

* based on yields traded at the NSE