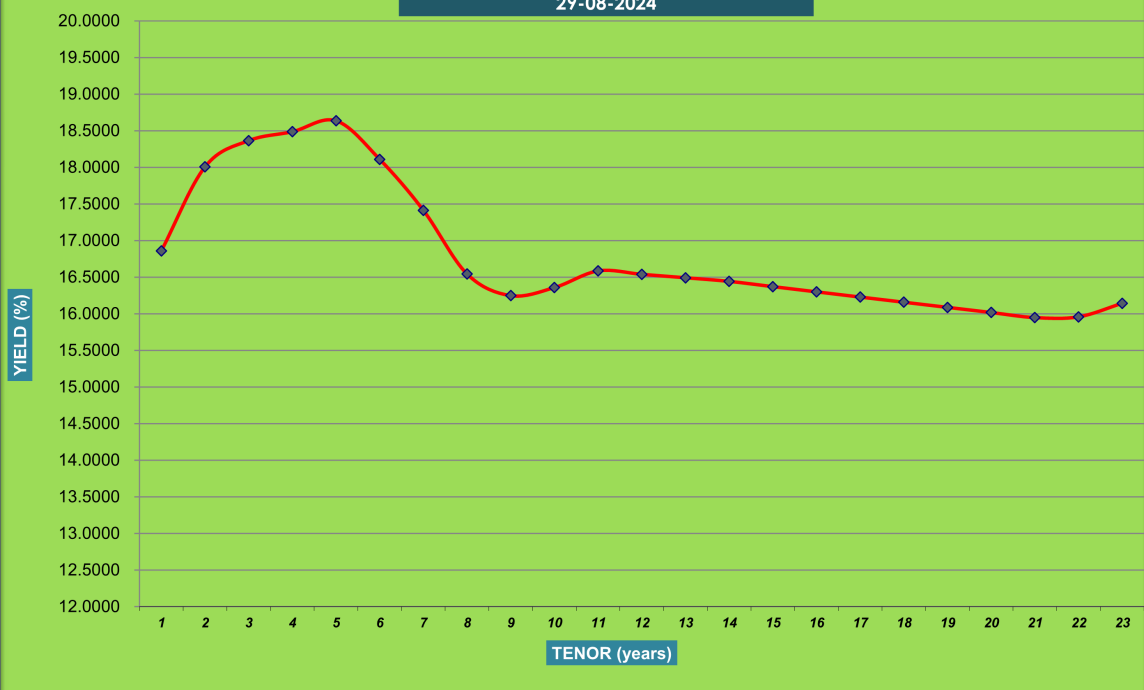




NAIROBI SECURITIES EXCHANGE YIELD CURVE
29-08-2024



29-Aug-2024

Year	YIELDS
91 day	15.7940
182 day	16.6686
1	16.8592
2	18.0077
3	18.3651
4	18.4866
5	18.6365
6	18.1095
7	17.4132
8	16.5429
9	16.2478
10	16.3578
11	16.5858
12	16.5388
13	16.4919
14	16.4425
15	16.3709
16	16.2995
17	16.2285
18	16.1578
19	16.0874
20	16.0173
21	15.9476
22	15.9580
23	16.1429

29-Aug-2024

			Indicative yields
	364		
1	364	28-Aug-25	16.8592
2	728	27-Aug-26	
3	1,092	26-Aug-27	
4	1,456	24-Aug-28	
5	1,820	23-Aug-29	
6	2,184	22-Aug-30	
7	2,548	21-Aug-31	
8	2,912	19-Aug-32	
9	3,276	18-Aug-33	
10	3,640	17-Aug-34	
11	4,004	16-Aug-35	
12	4,368	14-Aug-36	
13	4,732	13-Aug-37	
14	5,096	12-Aug-38	
15	5,460	11-Aug-39	
16	5,824	09-Aug-40	
17	6,188	08-Aug-41	
18	6,552	07-Aug-42	
19	6,916	06-Aug-43	
20	7,280	04-Aug-44	
21	7,644	03-Aug-45	
22	8,008	02-Aug-46	
23	8,372	01-Aug-47	
24	8,736	30-Jul-48	

* based on yields traded at the NSE