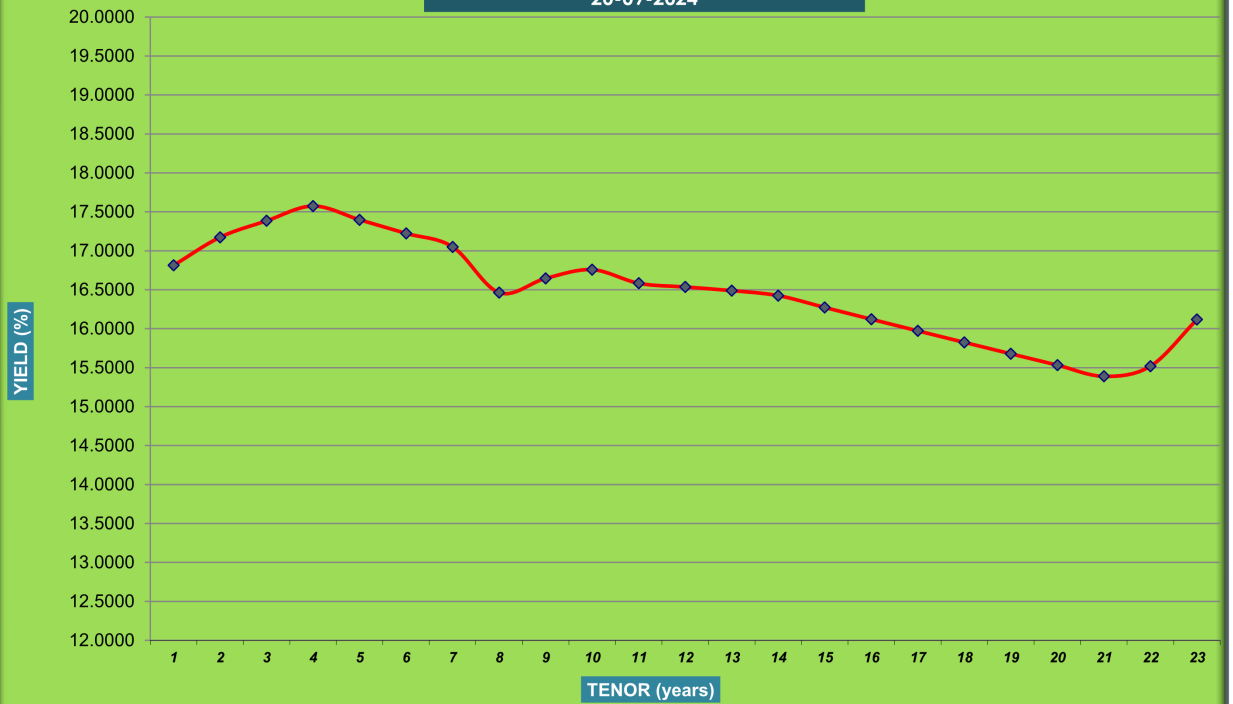




NAIROBI SECURITIES EXCHANGE YIELD CURVE
20-09-2024



20-Sep-2024

Year	YIELDS
91 day	15.7463
182 day	16.6157
1	16.8130
2	17.1735
3	17.3847
4	17.5748
5	17.3981
6	17.2232
7	17.05
8	16.4632
9	16.6463
10	16.7581
11	16.583
12	16.536
13	16.4891
14	16.4248
15	16.2727
16	16.1219
17	15.9726
18	15.8247
19	15.6781
20	15.5329
21	15.389
22	15.5195
23	16.118

20-Sep-2024

			Indicative yields
1	364	19-Sep-25	16.8130
2	728	18-Sep-26	
3	1,092	17-Sep-27	
4	1,456	15-Sep-28	
5	1,820	14-Sep-29	
6	2,184	13-Sep-30	
7	2,548	12-Sep-31	
8	2,912	10-Sep-32	
9	3,276	09-Sep-33	
10	3,640	08-Sep-34	
11	4,004	07-Sep-35	
12	4,368	05-Sep-36	
13	4,732	04-Sep-37	
14	5,096	03-Sep-38	
15	5,460	02-Sep-39	
16	5,824	31-Aug-40	
17	6,188	30-Aug-41	
18	6,552	29-Aug-42	
19	6,916	28-Aug-43	
20	7,280	26-Aug-44	
21	7,644	25-Aug-45	
22	8,008	24-Aug-46	
23	8,372	23-Aug-47	
24	8,736	21-Aug-48	

* based on yields traded at the NSE