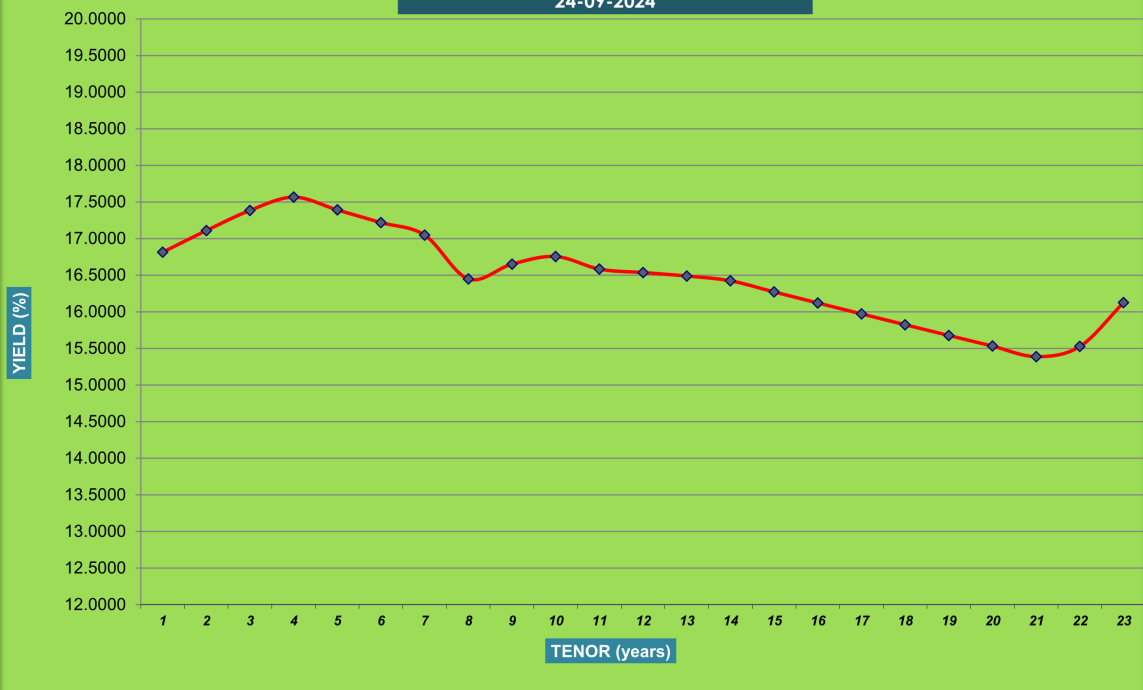




NAIROBI SECURITIES EXCHANGE YIELD CURVE
24-09-2024



24-Sep-2024

Year	YIELDS
91 day	15.7463
182 day	16.6157
1	16.8130
2	17.1088
3	17.3842
4	17.5657
5	17.3911
6	17.2181
7	17.0469
8	16.4487
9	16.6511
10	16.7556
11	16.5825
12	16.5354
13	16.4886
14	16.4231
15	16.2710
16	16.1203
17	15.9710
18	15.8231
19	15.6765
20	15.5313
21	15.3875
22	15.5259
23	16.1247

24-Sep-2024

			Indicative yields
1	364	23-Sep-25	16.8130
2	728	22-Sep-26	
3	1,092	21-Sep-27	
4	1,456	19-Sep-28	
5	1,820	18-Sep-29	
6	2,184	17-Sep-30	
7	2,548	16-Sep-31	
8	2,912	14-Sep-32	
9	3,276	13-Sep-33	
10	3,640	12-Sep-34	
11	4,004	11-Sep-35	
12	4,368	09-Sep-36	
13	4,732	08-Sep-37	
14	5,096	07-Sep-38	
15	5,460	06-Sep-39	
16	5,824	04-Sep-40	
17	6,188	03-Sep-41	
18	6,552	02-Sep-42	
19	6,916	01-Sep-43	
20	7,280	30-Aug-44	
21	7,644	29-Aug-45	
22	8,008	28-Aug-46	
23	8,372	27-Aug-47	
24	8,736	25-Aug-48	

* based on yields traded at the NSE