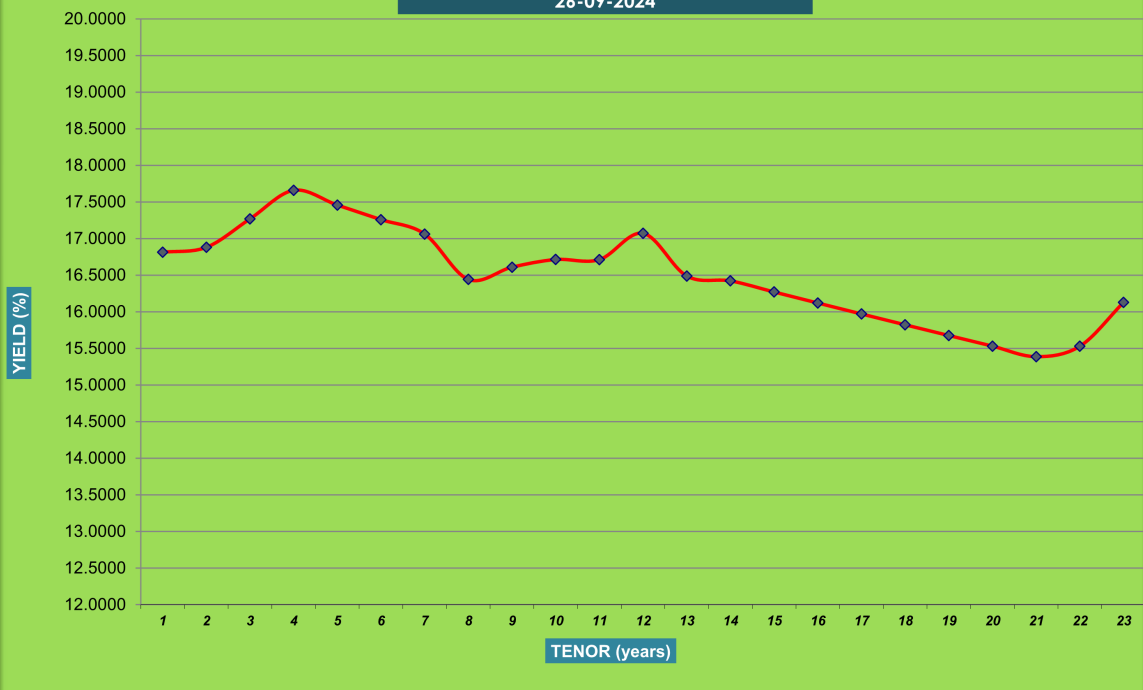


NAIROBI SECURITIES EXCHANGE YIELD CURVE
26-09-2024



26-Sep-2024

Year	YIELDS
91 day	15.7463
182 day	16.6157
1	16.8130
2	16.8799
3	17.2690
4	17.6593
5	17.4578
6	17.2587
7	17.0618
8	16.4415
9	16.6095
10	16.7142
11	16.7126
12	17.0723
13	16.4883
14	16.4223
15	16.2702
16	16.1195
17	15.9702
18	15.8223
19	15.6757
20	15.5305
21	15.3867
22	15.5291
23	16.1280

26-Sep-2024

			Indicative yields
1	364	25-Sep-25	16.8130
2	728	24-Sep-26	
3	1,092	23-Sep-27	
4	1,456	21-Sep-28	
5	1,820	20-Sep-29	
6	2,184	19-Sep-30	
7	2,548	18-Sep-31	
8	2,912	16-Sep-32	
9	3,276	15-Sep-33	
10	3,640	14-Sep-34	
11	4,004	13-Sep-35	
12	4,368	11-Sep-36	
13	4,732	10-Sep-37	
14	5,096	09-Sep-38	
15	5,460	08-Sep-39	
16	5,824	06-Sep-40	
17	6,188	05-Sep-41	
18	6,552	04-Sep-42	
19	6,916	03-Sep-43	
20	7,280	01-Sep-44	
21	7,644	31-Aug-45	
22	8,008	30-Aug-46	
23	8,372	29-Aug-47	
24	8,736	27-Aug-48	

* based on yields traded at the NSE