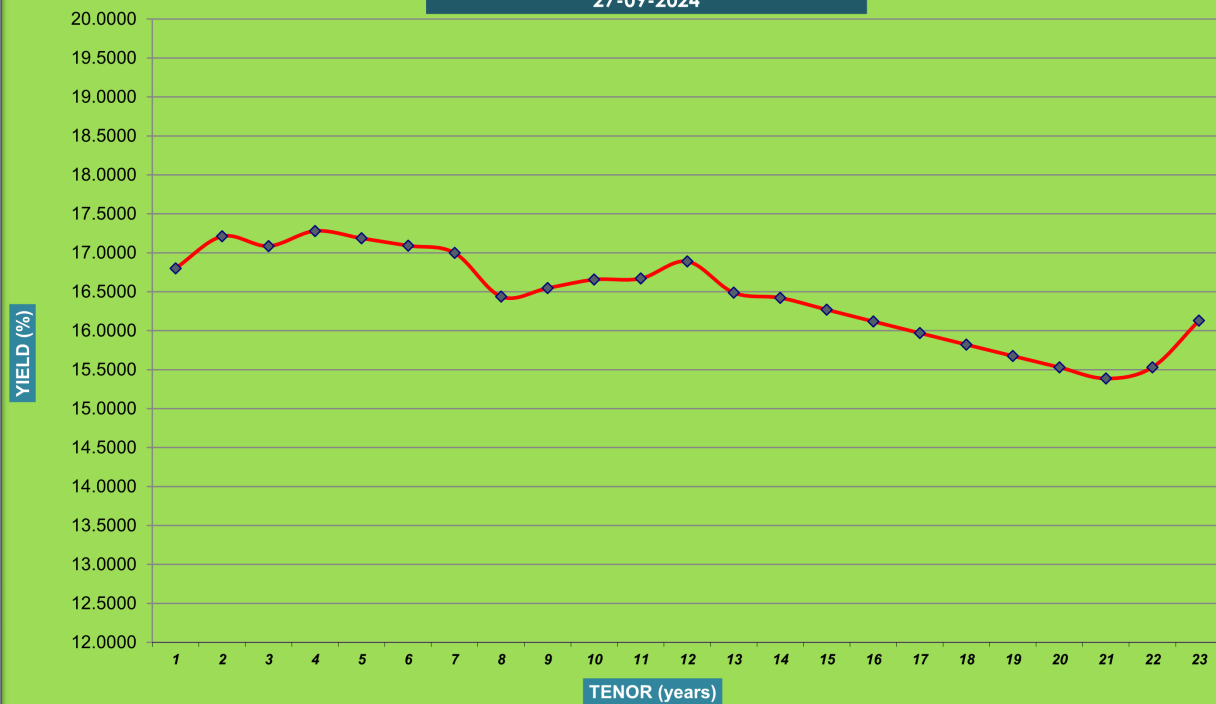




NAIROBI SECURITIES EXCHANGE YIELD CURVE
27-09-2024



27-Sep-2024

Year	YIELDS
91 day	15.7183
182 day	16.5888
1	16.7999
2	17.2112
3	17.0864
4	17.2807
5	17.1859
6	17.0916
7	16.9978
8	16.4379
9	16.547
10	16.6561
11	16.6697
12	16.8894
13	16.4882
14	16.4218
15	16.2698
16	16.1191
17	15.9698
18	15.8219
19	15.6753
20	15.5301
21	15.3863
22	15.5308
23	16.1297

27-Sep-2024

			Indicative yields
	364		
1	364	26-Sep-25	16.7999
2	728	25-Sep-26	
3	1,092	24-Sep-27	
4	1,456	22-Sep-28	
5	1,820	21-Sep-29	
6	2,184	20-Sep-30	
7	2,548	19-Sep-31	
8	2,912	17-Sep-32	
9	3,276	16-Sep-33	
10	3,640	15-Sep-34	
11	4,004	14-Sep-35	
12	4,368	12-Sep-36	
13	4,732	11-Sep-37	
14	5,096	10-Sep-38	
15	5,460	09-Sep-39	
16	5,824	07-Sep-40	
17	6,188	06-Sep-41	
18	6,552	05-Sep-42	
19	6,916	04-Sep-43	
20	7,280	02-Sep-44	
21	7,644	01-Sep-45	
22	8,008	31-Aug-46	
23	8,372	30-Aug-47	
24	8,736	28-Aug-48	

* based on yields traded at the NSE