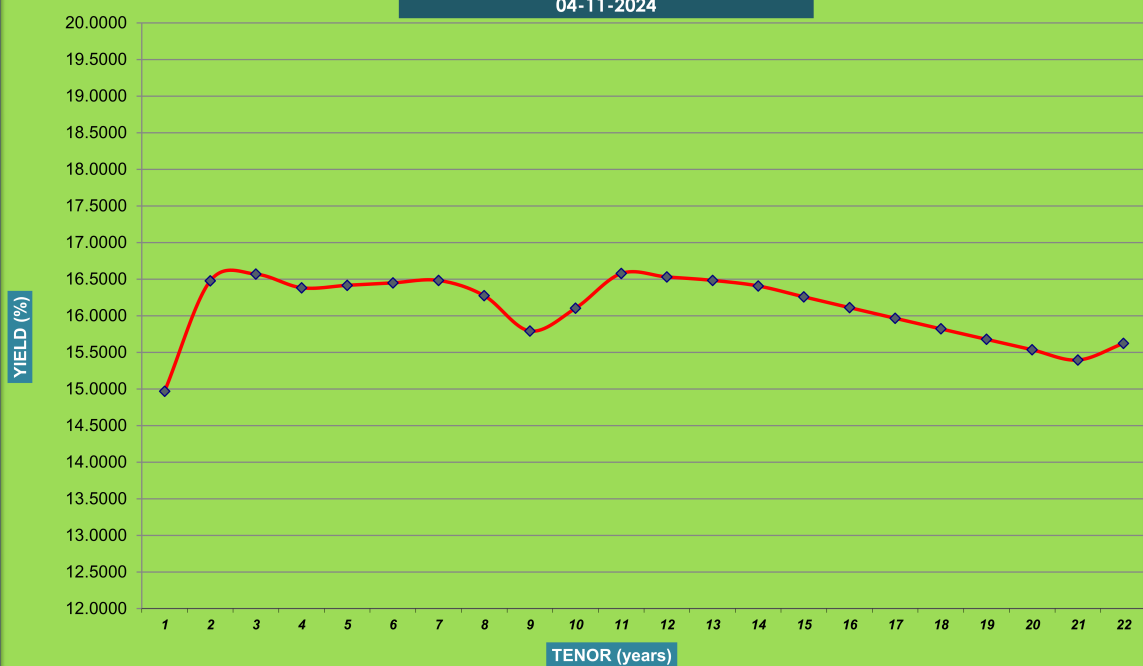


NAIROBI SECURITIES EXCHANGE YIELD CURVE
04-11-2024



4-Nov-2024

Year	YIELDS
91 day	13.9656
182 day	14.5233
1	14.9684
2	16.4768
3	16.5682
4	16.3823
5	16.4157
6	16.4491
7	16.4826
8	16.2740
9	15.7918
10	16.1034
11	16.5772
12	16.5302
13	16.4833
14	16.4069
15	16.2583
16	16.1111
17	15.9653
18	15.8207
19	15.6775
20	15.5355
21	15.3949
22	15.6222

4-Nov-2024

			Indicative yields
	364		
1	364	03-Nov-25	14.9684
2	728	02-Nov-26	
3	1,092	01-Nov-27	
4	1,456	30-Oct-28	
5	1,820	29-Oct-29	
6	2,184	28-Oct-30	
7	2,548	27-Oct-31	
8	2,912	25-Oct-32	
9	3,276	24-Oct-33	
10	3,640	23-Oct-34	
11	4,004	22-Oct-35	
12	4,368	20-Oct-36	
13	4,732	19-Oct-37	
14	5,096	18-Oct-38	
15	5,460	17-Oct-39	
16	5,824	15-Oct-40	
17	6,188	14-Oct-41	
18	6,552	13-Oct-42	
19	6,916	12-Oct-43	
20	7,280	10-Oct-44	
21	7,644	09-Oct-45	
22	8,008	08-Oct-46	
23	8,372	07-Oct-47	
24	8,736	05-Oct-48	

* based on yields traded at the NSE