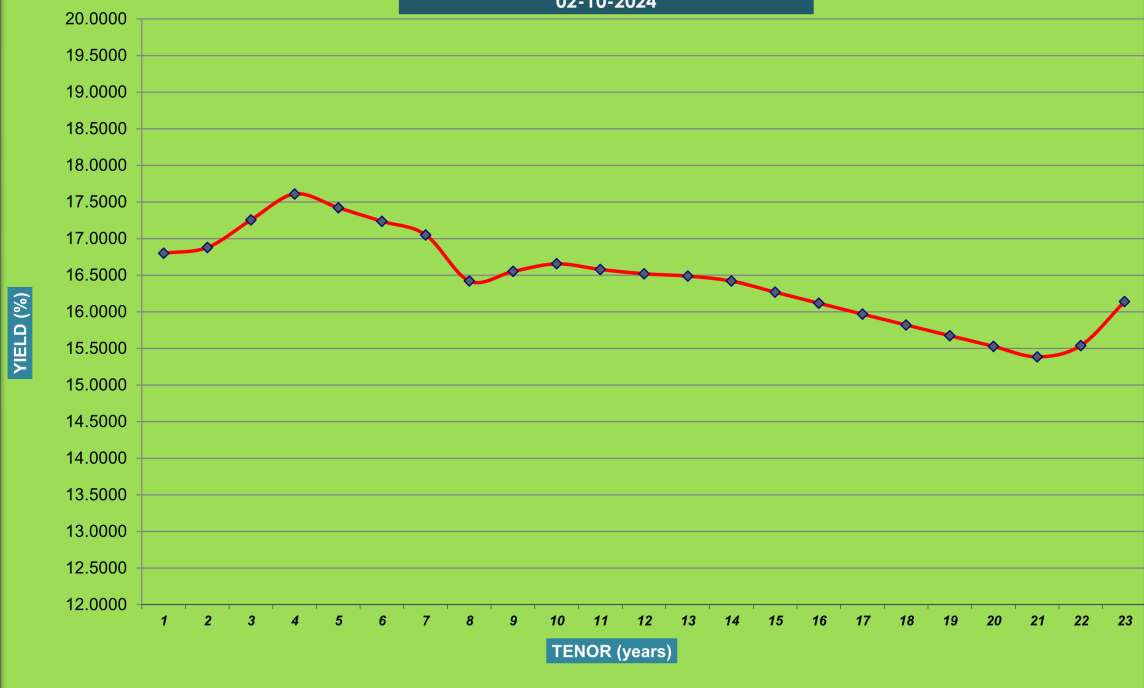


NAIROBI SECURITIES EXCHANGE YIELD CURVE
02-10-2024



2-Oct-2024

Year	YIELDS
91 day	15.7183
182 day	16.5888
1	16.7999
2	16.8779
3	17.2545
4	17.6089
5	17.4209
6	17.2349
7	17.0509
8	16.4199
9	16.5513
10	16.655
11	16.5774
12	16.5192
13	16.4875
14	16.4198
15	16.2677
16	16.117
17	15.9677
18	15.8198
19	15.6733
20	15.5281
21	15.3843
22	15.5388
23	16.1381

2-Oct-2024

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

* based on yields traded at the NSE