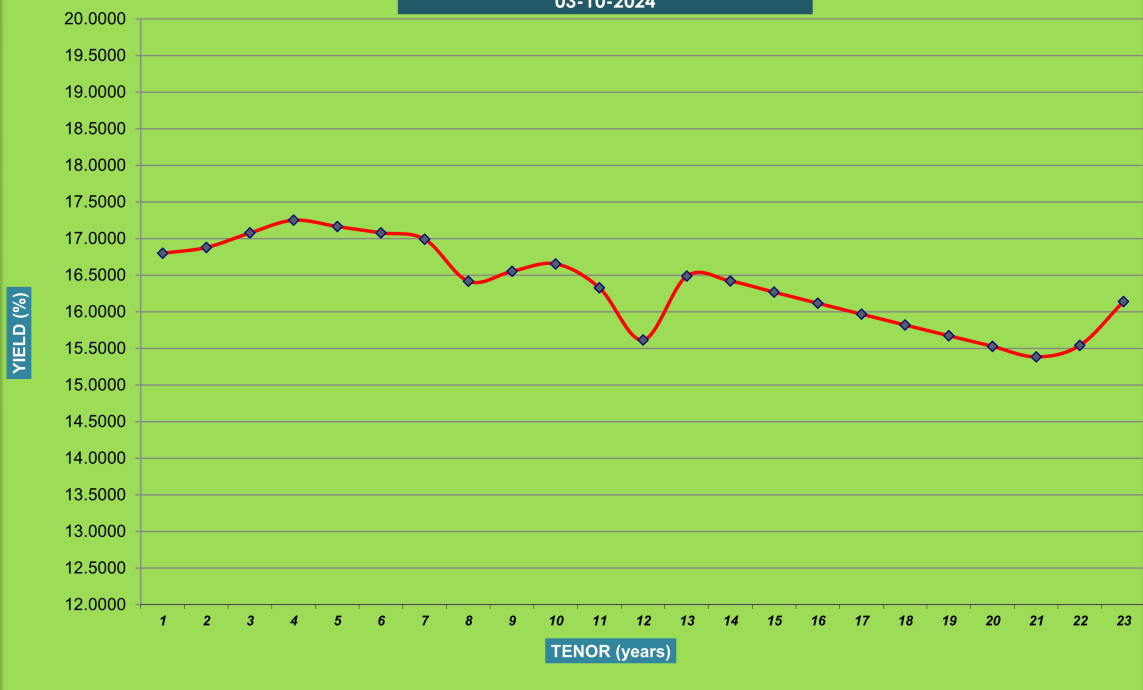


NAIROBI SECURITIES EXCHANGE YIELD CURVE
03-10-2024



3-Oct-2024

Year	YIELDS
91 day	15.7183
182 day	16.5888
1	16.7999
2	16.8780
3	17.0765
4	17.2509
5	17.1640
6	17.0776
7	16.9916
8	16.4163
9	16.5522
10	16.6547
11	16.3268
12	15.6138
13	16.4874
14	16.4193
15	16.2673
16	16.1166
17	15.9673
18	15.8194
19	15.6729
20	15.5277
21	15.3839
22	15.5404
23	16.1398

3-Oct-2024

			Indicative yields
	364		
1	364	02-Oct-25	16.7999
2	728	01-Oct-26	
3	1,092	30-Sep-27	
4	1,456	28-Sep-28	
5	1,820	27-Sep-29	
6	2,184	26-Sep-30	
7	2,548	25-Sep-31	
8	2,912	23-Sep-32	
9	3,276	22-Sep-33	
10	3,640	21-Sep-34	
11	4,004	20-Sep-35	
12	4,368	18-Sep-36	
13	4,732	17-Sep-37	
14	5,096	16-Sep-38	
15	5,460	15-Sep-39	
16	5,824	13-Sep-40	
17	6,188	12-Sep-41	
18	6,552	11-Sep-42	
19	6,916	10-Sep-43	
20	7,280	08-Sep-44	
21	7,644	07-Sep-45	
22	8,008	06-Sep-46	
23	8,372	05-Sep-47	
24	8,736	03-Sep-48	

* based on yields traded at the NSE