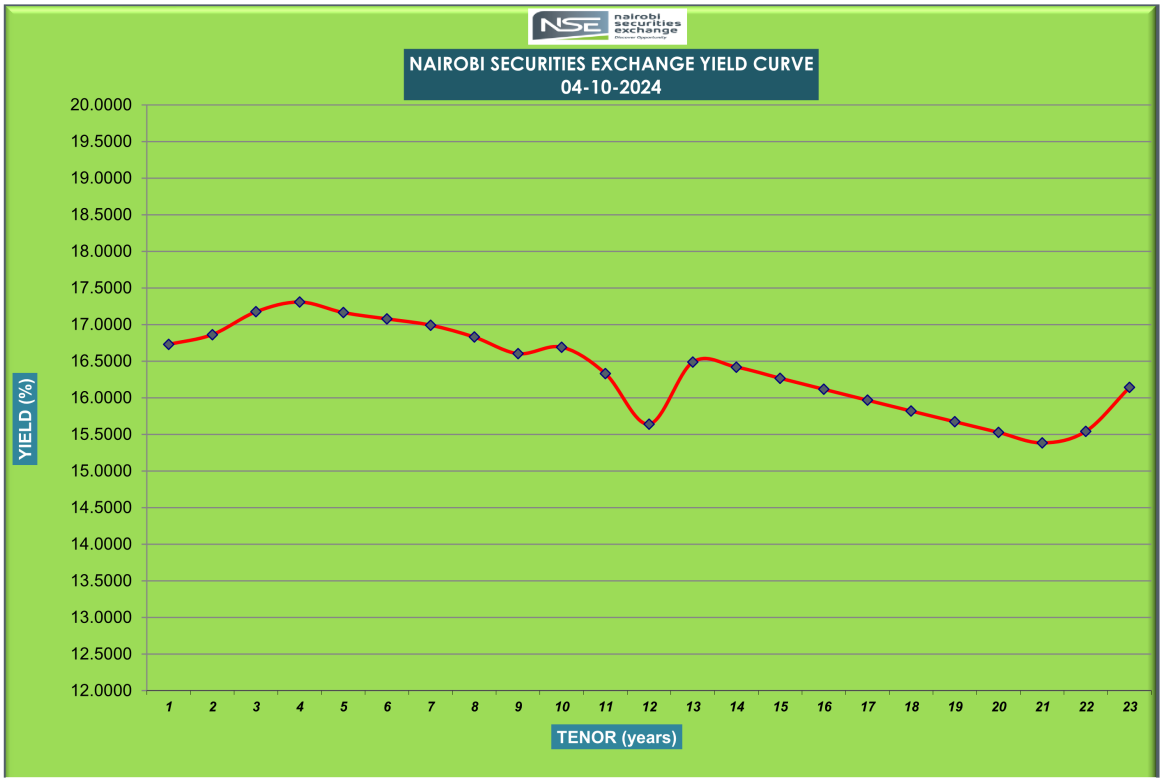
NAIROBI SECURITIES EXCHANGE YIELD CURVE
04-10-2024
YIELD (%)
20.0000
19.5000
19.0000
18.5000
18.0000
17.5000
17.0000
16.5000
16.0000
15.5000
15.0000
14.5000
14.0000
13.5000
13.0000
12.5000
12.0000
1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23
TENOR (years)

4-Oct-2024

Year	YIELDS
91 day	15.6855
182 day	16.4999
1	16.7291
2	16.8627
3	17.1746
4	17.3081
5	17.1638
6	17.0773
7	16.9914
8	16.8291
9	16.6026
10	16.6914
11	16.3307
12	15.6400
13	16.4873
14	16.4189
15	16.2668
16	16.1162
17	15.9669
18	15.8190
19	15.6725
20	15.5274
21	15.3835
22	15.5421
23	16.1414

4-Oct-2024

	364		Indicative yields
1	364	**03-Oct-25**	16.7291
2	728	**02-Oct-26**	
3	1,092	**01-Oct-27**	
4	1,456	**29-Sep-28**	
5	1,820	**28-Sep-29**	
6	2,184	**27-Sep-30**	
7	2,548	**26-Sep-31**	
8	2,912	**24-Sep-32**	
9	3,276	**23-Sep-33**	
10	3,640	**22-Sep-34**	
11	4,004	**21-Sep-35**	
12	4,368	**19-Sep-36**	
13	4,732	**18-Sep-37**	
14	5,096	**17-Sep-38**	
15	5,460	**16-Sep-39**	
16	5,824	**14-Sep-40**	
17	6,188	**13-Sep-41**	
18	6,552	**12-Sep-42**	
19	6,916	**11-Sep-43**	
20	7,280	**09-Sep-44**	
21	7,644	**08-Sep-45**	
22	8,008	**07-Sep-46**	
23	8,372	**06-Sep-47**	
24	8,736	**04-Sep-48**	

* based on yields traded at the NSE