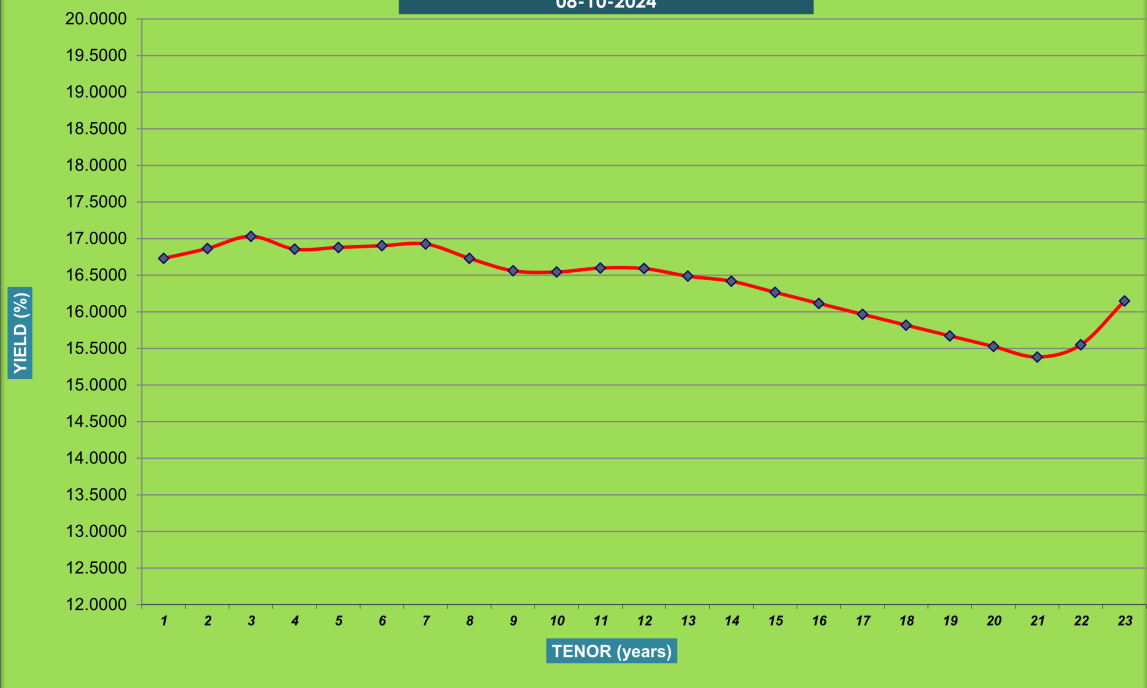


NAIROBI SECURITIES EXCHANGE YIELD CURVE
08-10-2024



8-Oct-2024

Year	YIELDS
91 day	15.6855
182 day	16.4999
1	16.7291
2	16.8639
3	17.0305
4	16.8555
5	16.8788
6	16.9022
7	16.9257
8	16.7302
9	16.5599
10	16.5429
11	16.5972
12	16.5907
13	16.4868
14	16.4172
15	16.2652
16	16.1145
17	15.9653
18	15.8174
19	15.6709
20	15.5258
21	15.3820
22	15.5485
23	16.1482

8-Oct-2024

			Indicative yields
	364		
1	364	07-Oct-25	16.7291
2	728	06-Oct-26	
3	1,092	05-Oct-27	
4	1,456	03-Oct-28	
5	1,820	02-Oct-29	
6	2,184	01-Oct-30	
7	2,548	30-Sep-31	
8	2,912	28-Sep-32	
9	3,276	27-Sep-33	
10	3,640	26-Sep-34	
11	4,004	25-Sep-35	
12	4,368	23-Sep-36	
13	4,732	22-Sep-37	
14	5,096	21-Sep-38	
15	5,460	20-Sep-39	
16	5,824	18-Sep-40	
17	6,188	17-Sep-41	
18	6,552	16-Sep-42	
19	6,916	15-Sep-43	
20	7,280	13-Sep-44	
21	7,644	12-Sep-45	
22	8,008	11-Sep-46	
23	8,372	10-Sep-47	
24	8,736	08-Sep-48	

* based on yields traded at the NSE