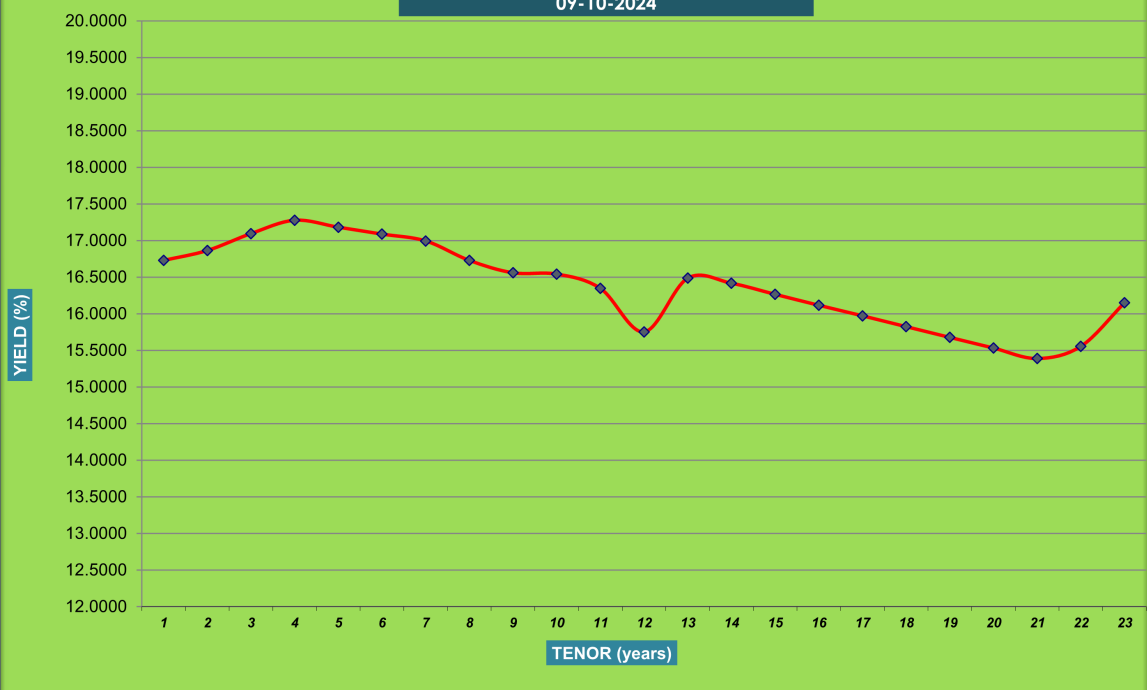


NAIROBI SECURITIES EXCHANGE YIELD CURVE
09-10-2024



9-Oct-2024

Year	YIELDS
91 day	15.6855
182 day	16.4999
1	16.7291
2	16.8642
3	17.0952
4	17.2775
5	17.1827
6	17.0885
7	16.9947
8	16.7288
9	16.5600
10	16.5425
11	16.3471
12	15.7523
13	16.4866
14	16.4170
15	16.2659
16	16.1162
17	15.9722
18	15.8242
19	15.6775
20	15.5323
21	15.3884
22	15.5550
23	16.1500

9-Oct-2024

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

* based on yields traded at the NSE