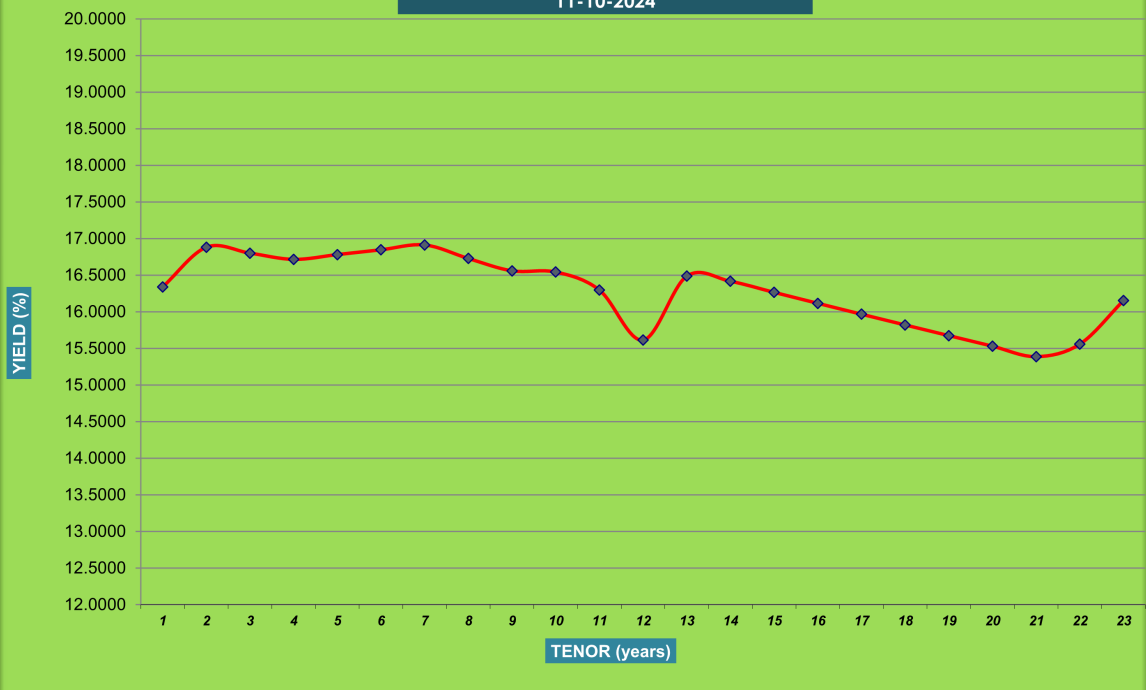


NAIROBI SECURITIES EXCHANGE YIELD CURVE
11-10-2024



11-Oct-2024

Year	YIELDS
91 day	14.9900
182 day	16.0950
1	16.3383
2	16.8812
3	16.8008
4	16.7158
5	16.7812
6	16.8469
7	16.9129
8	16.7280
9	16.5593
10	16.5430
11	16.2970
12	15.6130
13	16.4864
14	16.4162
15	16.2651
16	16.1153
17	15.9670
18	15.8200
19	15.6744
20	15.5301
21	15.3871
22	15.5582
23	16.1533

11-Oct-2024

			Indicative yields
	364		
1	364	10-Oct-25	16.3383
2	728	09-Oct-26	
3	1,092	08-Oct-27	
4	1,456	06-Oct-28	
5	1,820	05-Oct-29	
6	2,184	04-Oct-30	
7	2,548	03-Oct-31	
8	2,912	01-Oct-32	
9	3,276	30-Sep-33	
10	3,640	29-Sep-34	
11	4,004	28-Sep-35	
12	4,368	26-Sep-36	
13	4,732	25-Sep-37	
14	5,096	24-Sep-38	
15	5,460	23-Sep-39	
16	5,824	21-Sep-40	
17	6,188	20-Sep-41	
18	6,552	19-Sep-42	
19	6,916	18-Sep-43	
20	7,280	16-Sep-44	
21	7,644	15-Sep-45	
22	8,008	14-Sep-46	
23	8,372	13-Sep-47	
24	8,736	11-Sep-48	

* based on yields traded at the NSE