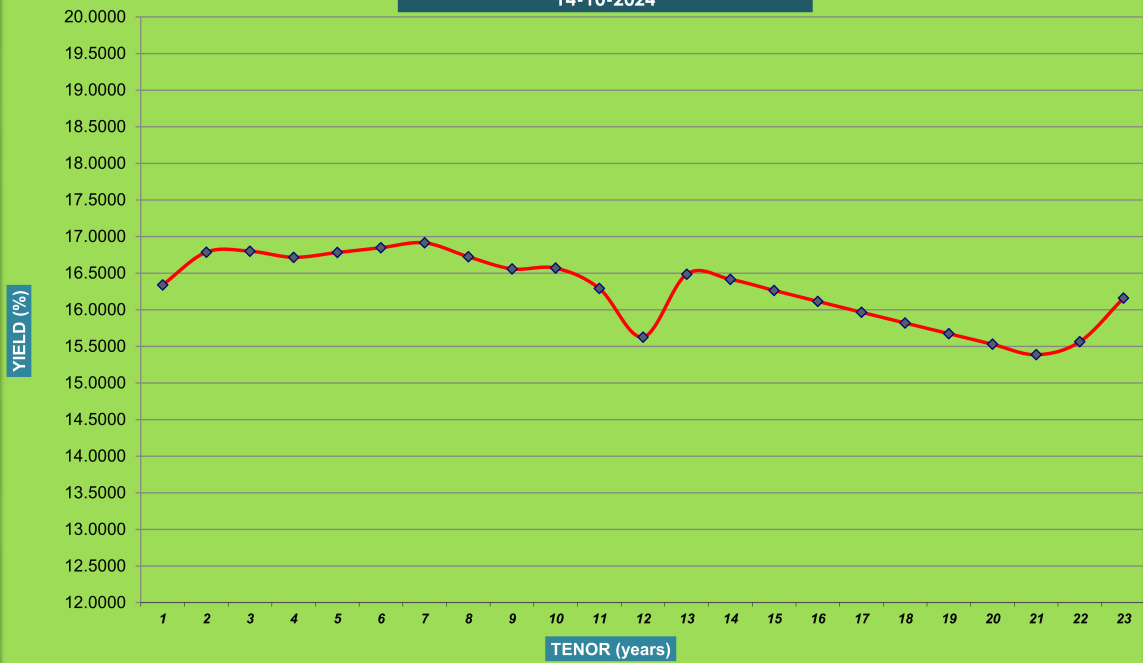


NAIROBI SECURITIES EXCHANGE YIELD CURVE
14-10-2024



14-Oct-2024

Year	YIELDS
91 day	14.9900
182 day	16.0950
1	16.3383
2	16.7861
3	16.7997
4	16.7163
5	16.7818
6	16.8475
7	16.9134
8	16.7236
9	16.5581
10	16.5680
11	16.2898
12	15.6266
13	16.4860
14	16.4149
15	16.2638
16	16.1141
17	15.9658
18	15.8188
19	15.6732
20	15.5289
21	15.3860
22	15.5631
23	16.1583

14-Oct-2024

			Indicative yields
	364		
1	364	13-Oct-25	16.3383
2	728	12-Oct-26	
3	1,092	11-Oct-27	
4	1,456	09-Oct-28	
5	1,820	08-Oct-29	
6	2,184	07-Oct-30	
7	2,548	06-Oct-31	
8	2,912	04-Oct-32	
9	3,276	03-Oct-33	
10	3,640	02-Oct-34	
11	4,004	01-Oct-35	
12	4,368	29-Sep-36	
13	4,732	28-Sep-37	
14	5,096	27-Sep-38	
15	5,460	26-Sep-39	
16	5,824	24-Sep-40	
17	6,188	23-Sep-41	
18	6,552	22-Sep-42	
19	6,916	21-Sep-43	
20	7,280	19-Sep-44	
21	7,644	18-Sep-45	
22	8,008	17-Sep-46	
23	8,372	16-Sep-47	
24	8,736	14-Sep-48	

* based on yields traded at the NSE