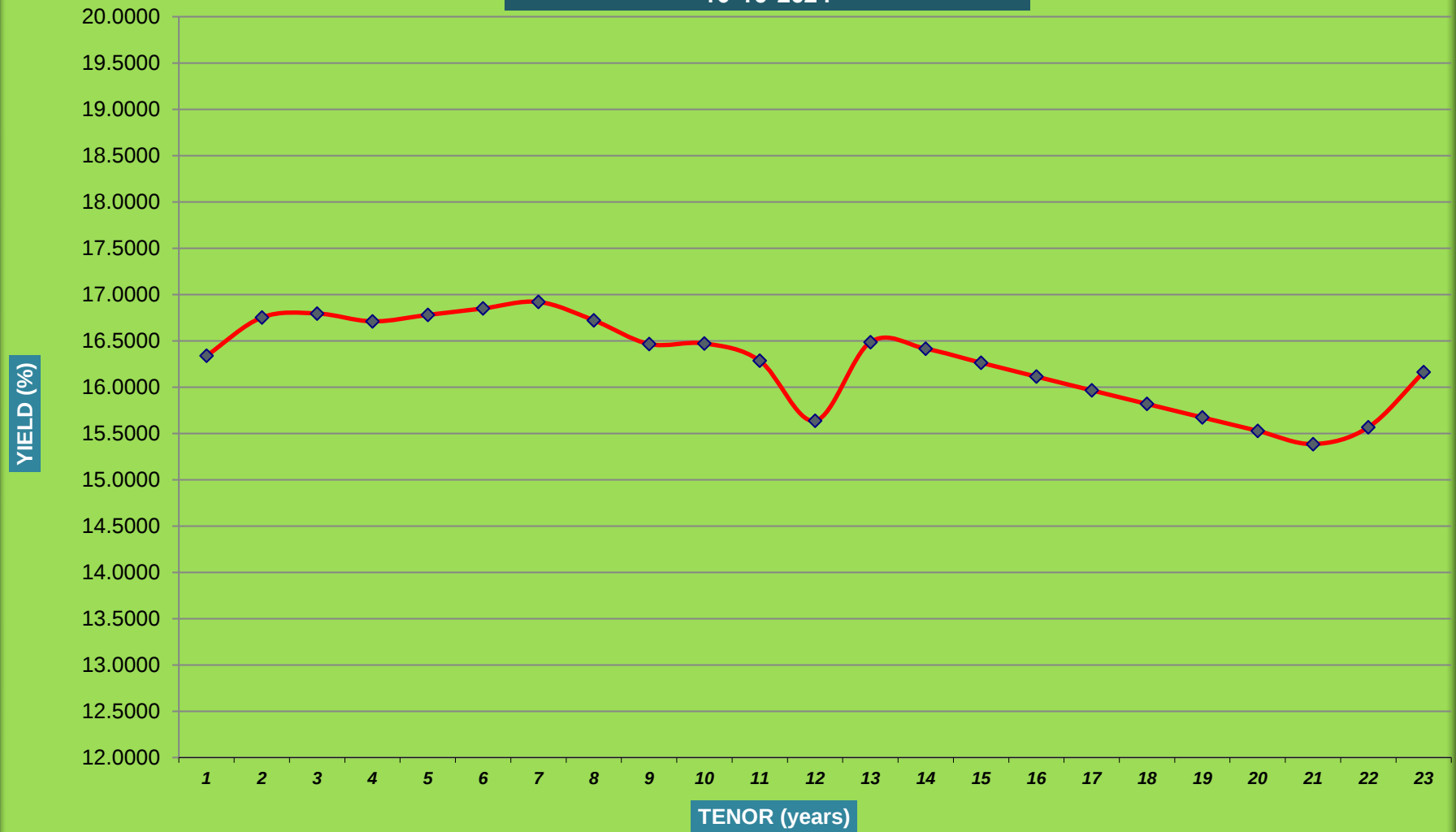


NAIROBI SECURITIES EXCHANGE YIELD CURVE 16-10-2024



16-Oct-2024

Year	YIELDS
91 day	14.9900
182 day	16.0950
1	16.3383
2	16.7519
3	16.7951
4	16.7100
5	16.7796
6	16.8495
7	16.9197
8	16.7218
9	16.4655
10	16.4718
11	16.2850
12	15.6357
13	16.4857
14	16.4141
15	16.2630
16	16.1133
17	15.9650
18	15.8180
19	15.6724
20	15.5281
21	15.3852
22	15.5663
23	16.1617

16-Oct-2024

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

* based on yields traded at the NSE