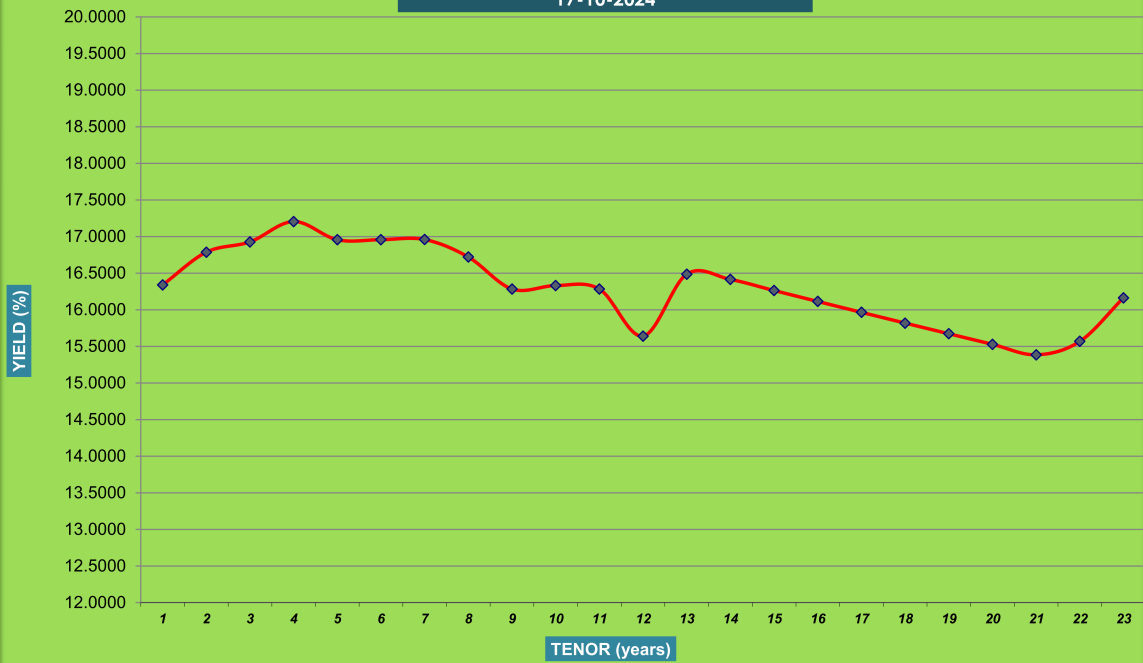


NAIROBI SECURITIES EXCHANGE YIELD CURVE
17-10-2024



17-Oct-2024

Year	YIELDS
91 day	14.9900
182 day	16.0950
1	16.3383
2	16.7861
3	16.9270
4	17.2054
5	16.9556
6	16.9573
7	16.9590
8	16.7203
9	16.2829
10	16.3299
11	16.2825
12	15.6402
13	16.4856
14	16.4137
15	16.2626
16	16.1129
17	15.9646
18	15.8176
19	15.6720
20	15.5277
21	15.3848
22	15.5679
23	16.1633

17-Oct-2024

			Indicative yields
	364		
1	364	16-Oct-25	16.3383
2	728	15-Oct-26	
3	1,092	14-Oct-27	
4	1,456	12-Oct-28	
5	1,820	11-Oct-29	
6	2,184	10-Oct-30	
7	2,548	09-Oct-31	
8	2,912	07-Oct-32	
9	3,276	06-Oct-33	
10	3,640	05-Oct-34	
11	4,004	04-Oct-35	
12	4,368	02-Oct-36	
13	4,732	01-Oct-37	
14	5,096	30-Sep-38	
15	5,460	29-Sep-39	
16	5,824	27-Sep-40	
17	6,188	26-Sep-41	
18	6,552	25-Sep-42	
19	6,916	24-Sep-43	
20	7,280	22-Sep-44	
21	7,644	21-Sep-45	
22	8,008	20-Sep-46	
23	8,372	19-Sep-47	
24	8,736	17-Sep-48	

* based on yields traded at the NSE