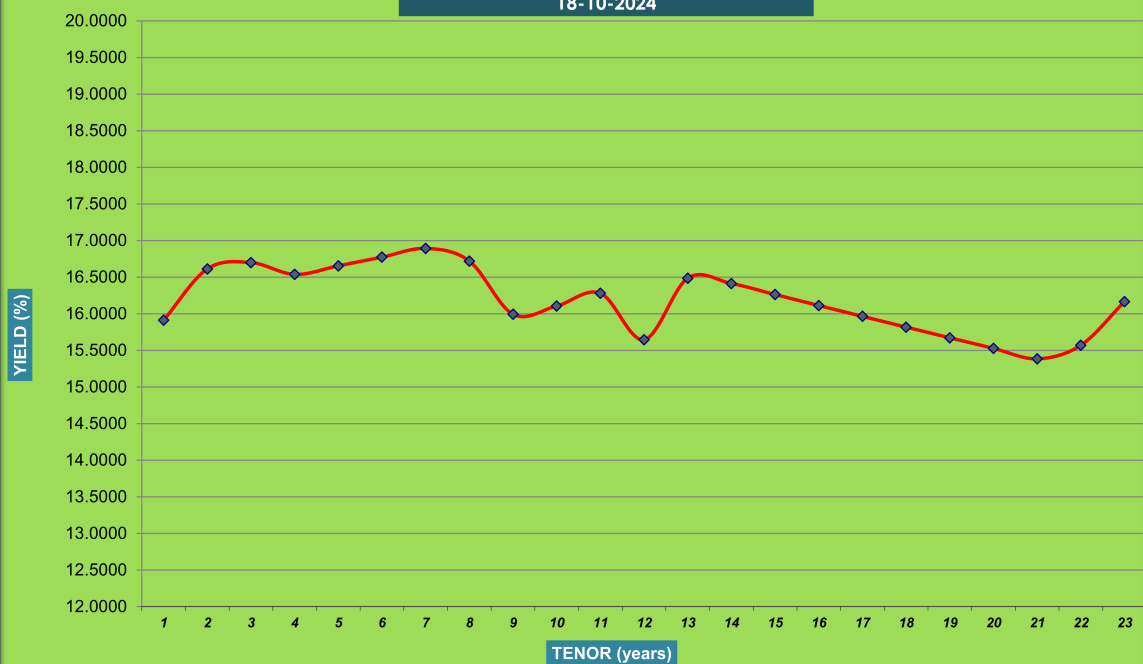


NAIROBI SECURITIES EXCHANGE YIELD CURVE
18-10-2024



18-Oct-2024

Year	YIELDS
91 day	14.7657
182 day	15.6364
1	15.9115
2	16.6115
3	16.6992
4	16.5371
5	16.6546
6	16.7729
7	16.8921
8	16.7188
9	15.9928
10	16.1057
11	16.2801
12	15.6448
13	16.4855
14	16.4133
15	16.2622
16	16.1125
17	15.9641
18	15.8172
19	15.6716
20	15.5273
21	15.3844
22	15.5695
23	16.1650

18-Oct-2024

			Indicative yields
1	364	17-Oct-25	15.9115
2	728	16-Oct-26	
3	1,092	15-Oct-27	
4	1,456	13-Oct-28	
5	1,820	12-Oct-29	
6	2,184	11-Oct-30	
7	2,548	10-Oct-31	
8	2,912	08-Oct-32	
9	3,276	07-Oct-33	
10	3,640	06-Oct-34	
11	4,004	05-Oct-35	
12	4,368	03-Oct-36	
13	4,732	02-Oct-37	
14	5,096	01-Oct-38	
15	5,460	30-Sep-39	
16	5,824	28-Sep-40	
17	6,188	27-Sep-41	
18	6,552	26-Sep-42	
19	6,916	25-Sep-43	
20	7,280	23-Sep-44	
21	7,644	22-Sep-45	
22	8,008	21-Sep-46	
23	8,372	20-Sep-47	
24	8,736	18-Sep-48	

* based on yields traded at the NSE