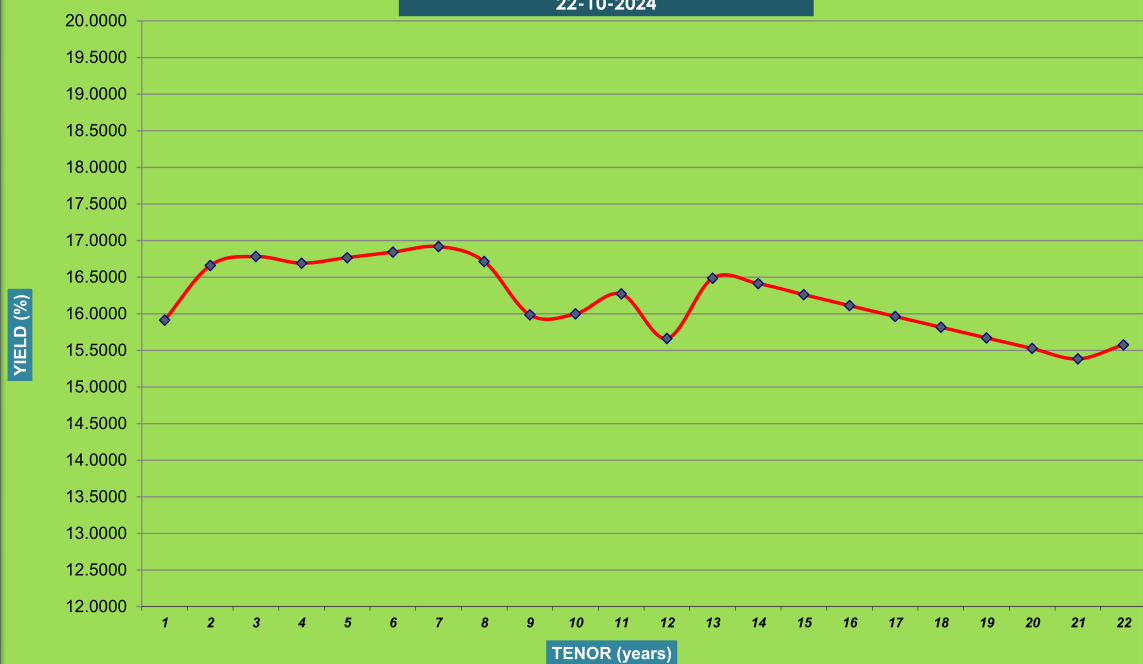


NAIROBI SECURITIES EXCHANGE YIELD CURVE
22-10-2024



22-Oct-2024

Year	YIELDS
91 day	14.7657
182 day	15.6364
1	15.9115
2	16.6592
3	16.7818
4	16.6914
5	16.7665
6	16.8419
7	16.9177
8	16.7128
9	15.9848
10	15.9983
11	16.2705
12	15.6629
13	16.4849
14	16.4116
15	16.2605
16	16.1108
17	15.9625
18	15.8156
19	15.6700
20	15.5257
21	15.3828
22	15.5759

22-Oct-2024

			Indicative yields
	364		
1	364	21-Oct-25	15.9115
2	728	20-Oct-26	
3	1,092	19-Oct-27	
4	1,456	17-Oct-28	
5	1,820	16-Oct-29	
6	2,184	15-Oct-30	
7	2,548	14-Oct-31	
8	2,912	12-Oct-32	
9	3,276	11-Oct-33	
10	3,640	10-Oct-34	
11	4,004	09-Oct-35	
12	4,368	07-Oct-36	
13	4,732	06-Oct-37	
14	5,096	05-Oct-38	
15	5,460	04-Oct-39	
16	5,824	02-Oct-40	
17	6,188	01-Oct-41	
18	6,552	30-Sep-42	
19	6,916	29-Sep-43	
20	7,280	27-Sep-44	
21	7,644	26-Sep-45	
22	8,008	25-Sep-46	
23	8,372	24-Sep-47	
24	8,736	22-Sep-48	

* based on yields traded at the NSE