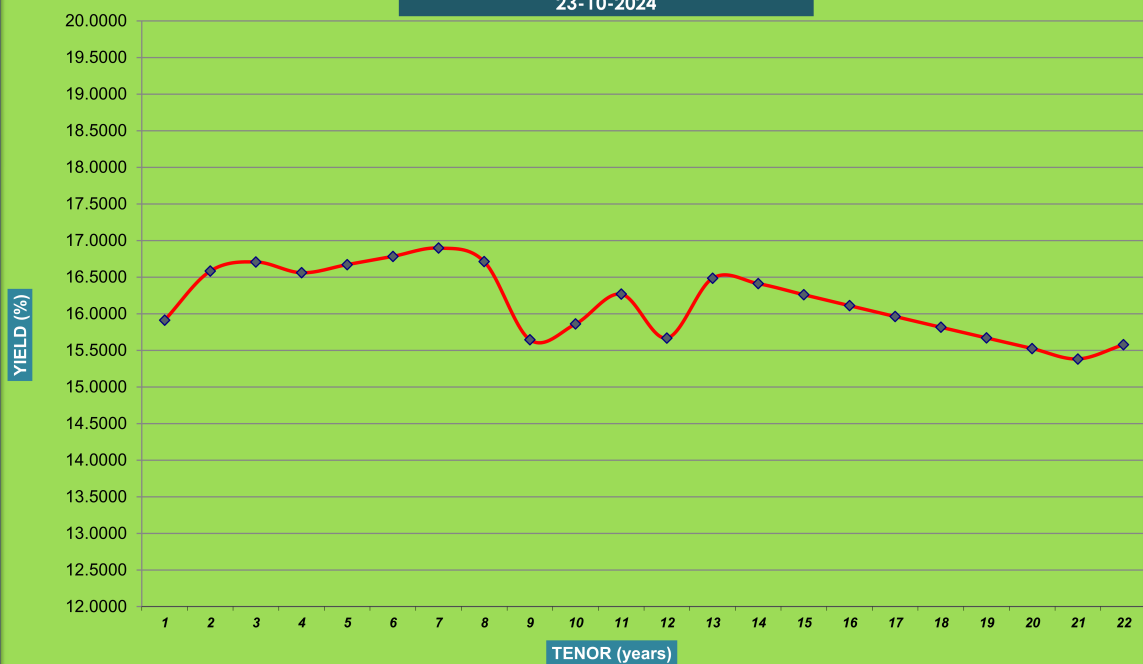


NAIROBI SECURITIES EXCHANGE YIELD CURVE
23-10-2024



23-Oct-2024

Year	YIELDS
91 day	14.7657
182 day	15.6364
1	15.9115
2	16.5825
3	16.7075
4	16.5598
5	16.6715
6	16.7839
7	16.8971
8	16.7112
9	15.6447
10	15.8603
11	16.2681
12	15.6675
13	16.4848
14	16.4112
15	16.2601
16	16.1104
17	15.9621
18	15.8152
19	15.6696
20	15.5254
21	15.3824
22	15.5775

23-Oct-2024

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

* based on yields traded at the NSE