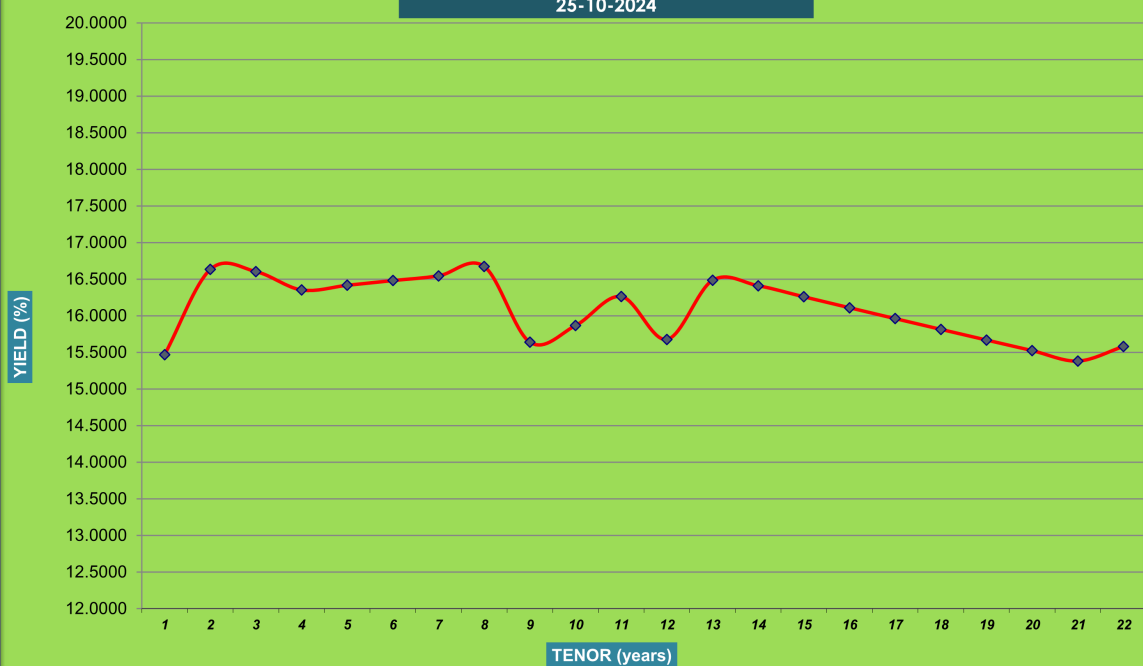


NAIROBI SECURITIES EXCHANGE YIELD CURVE
25-10-2024



25-Oct-2024

Year	YIELDS
91 day	14.4321
182 day	15.1467
1	15.4691
2	16.6327
3	16.6035
4	16.3524
5	16.4165
6	16.4808
7	16.5453
8	16.6730
9	15.6389
10	15.8666
11	16.2633
12	15.6766
13	16.4846
14	16.4103
15	16.2593
16	16.1096
17	15.9613
18	15.8144
19	15.6688
20	15.5246
21	15.3817
22	15.5807

25-Oct-2024

			Indicative yields
	364		
1	364	24-Oct-25	15.4691
2	728	23-Oct-26	
3	1,092	22-Oct-27	
4	1,456	20-Oct-28	
5	1,820	19-Oct-29	
6	2,184	18-Oct-30	
7	2,548	17-Oct-31	
8	2,912	15-Oct-32	
9	3,276	14-Oct-33	
10	3,640	13-Oct-34	
11	4,004	12-Oct-35	
12	4,368	10-Oct-36	
13	4,732	09-Oct-37	
14	5,096	08-Oct-38	
15	5,460	07-Oct-39	
16	5,824	05-Oct-40	
17	6,188	04-Oct-41	
18	6,552	03-Oct-42	
19	6,916	02-Oct-43	
20	7,280	30-Sep-44	
21	7,644	29-Sep-45	
22	8,008	28-Sep-46	
23	8,372	27-Sep-47	
24	8,736	25-Sep-48	

* based on yields traded at the NSE