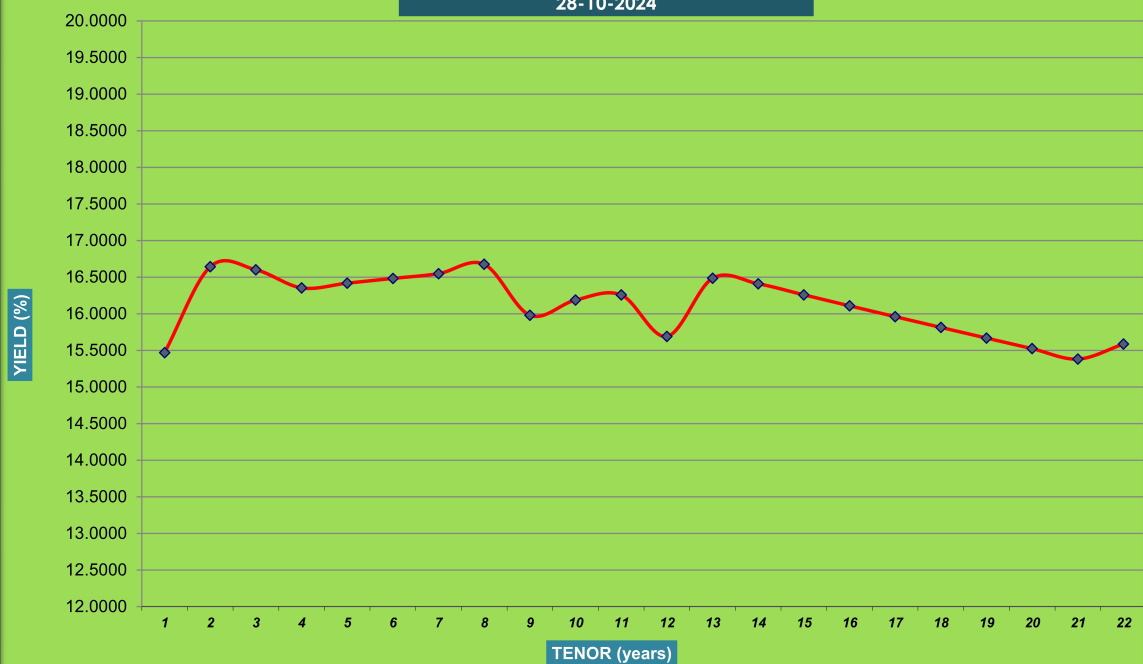


NAIROBI SECURITIES EXCHANGE YIELD CURVE
28-10-2024



28-Oct-2024

Year	YIELDS
91 day	14.4321
182 day	15.1467
1	15.4691
2	16.6410
3	16.6004
4	16.3531
5	16.4177
6	16.4826
7	16.5478
8	16.6748
9	15.9798
10	16.1869
11	16.2561
12	15.6903
13	16.4842
14	16.4091
15	16.2580
16	16.1084
17	15.9601
18	15.8132
19	15.6676
20	15.5234
21	15.3805
22	15.5855

28-Oct-2024

			Indicative yields
	364		
1	364	27-Oct-25	15.4691
2	728	26-Oct-26	
3	1,092	25-Oct-27	
4	1,456	23-Oct-28	
5	1,820	22-Oct-29	
6	2,184	21-Oct-30	
7	2,548	20-Oct-31	
8	2,912	18-Oct-32	
9	3,276	17-Oct-33	
10	3,640	16-Oct-34	
11	4,004	15-Oct-35	
12	4,368	13-Oct-36	
13	4,732	12-Oct-37	
14	5,096	11-Oct-38	
15	5,460	10-Oct-39	
16	5,824	08-Oct-40	
17	6,188	07-Oct-41	
18	6,552	06-Oct-42	
19	6,916	05-Oct-43	
20	7,280	03-Oct-44	
21	7,644	02-Oct-45	
22	8,008	01-Oct-46	
23	8,372	30-Sep-47	
24	8,736	28-Sep-48	

* based on yields traded at the NSE