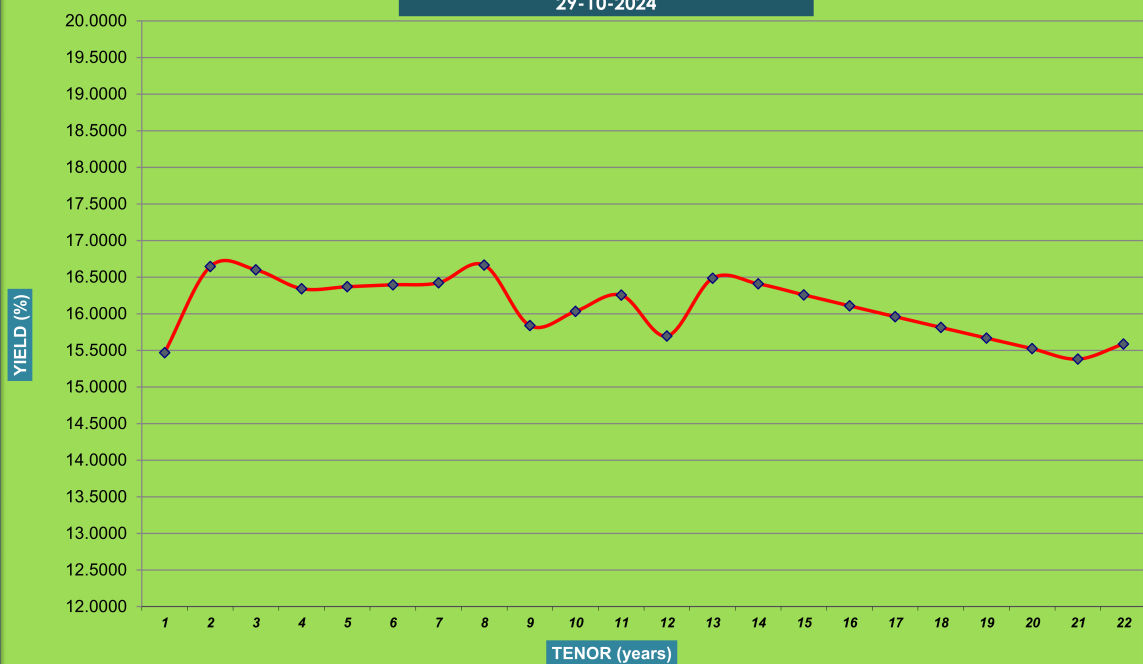


NAIROBI SECURITIES EXCHANGE YIELD CURVE
29-10-2024



29-Oct-2024

Year	YIELDS
91 day	14.4321
182 day	15.1467
1	15.4691
2	16.6437
3	16.5993
4	16.3423
5	16.3690
6	16.3957
7	16.4225
8	16.6648
9	15.8384
10	16.0325
11	16.2537
12	15.6948
13	16.4840
14	16.4087
15	16.2576
16	16.1080
17	15.9597
18	15.8128
19	15.6672
20	15.5230
21	15.3801
22	15.5871

29-Oct-2024

			Indicative yields
	364		
1	364	28-Oct-25	15.4691
2	728	27-Oct-26	
3	1,092	26-Oct-27	
4	1,456	24-Oct-28	
5	1,820	23-Oct-29	
6	2,184	22-Oct-30	
7	2,548	21-Oct-31	
8	2,912	19-Oct-32	
9	3,276	18-Oct-33	
10	3,640	17-Oct-34	
11	4,004	16-Oct-35	
12	4,368	14-Oct-36	
13	4,732	13-Oct-37	
14	5,096	12-Oct-38	
15	5,460	11-Oct-39	
16	5,824	09-Oct-40	
17	6,188	08-Oct-41	
18	6,552	07-Oct-42	
19	6,916	06-Oct-43	
20	7,280	04-Oct-44	
21	7,644	03-Oct-45	
22	8,008	02-Oct-46	
23	8,372	01-Oct-47	
24	8,736	29-Sep-48	

* based on yields traded at the NSE