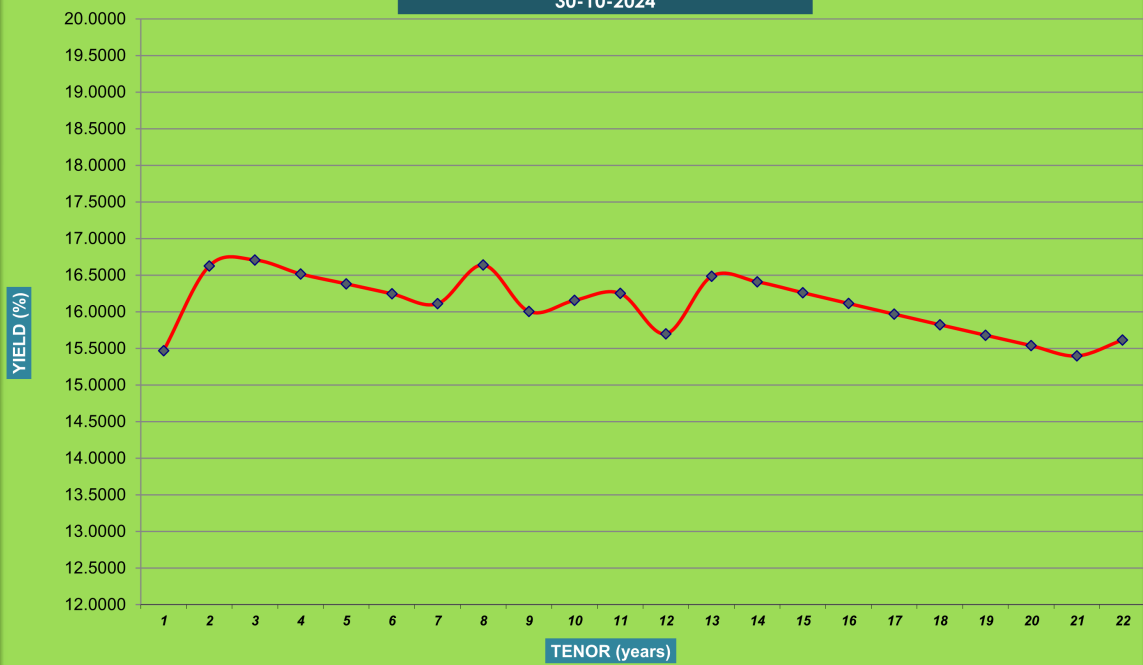


NAIROBI SECURITIES EXCHANGE YIELD CURVE
30-10-2024



30-Oct-2024

Year	YIELDS
91 day	14.4321
182 day	15.1467
1	15.4691
2	16.6261
3	16.7077
4	16.5168
5	16.3820
6	16.2455
7	16.1101
8	16.6393
9	16.0045
10	16.1561
11	16.2513
12	15.6994
13	16.4839
14	16.4089
15	16.2604
16	16.1131
17	15.9673
18	15.8227
19	15.6794
20	15.5375
21	15.3968
22	15.6139

30-Oct-2024

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

* based on yields traded at the NSE