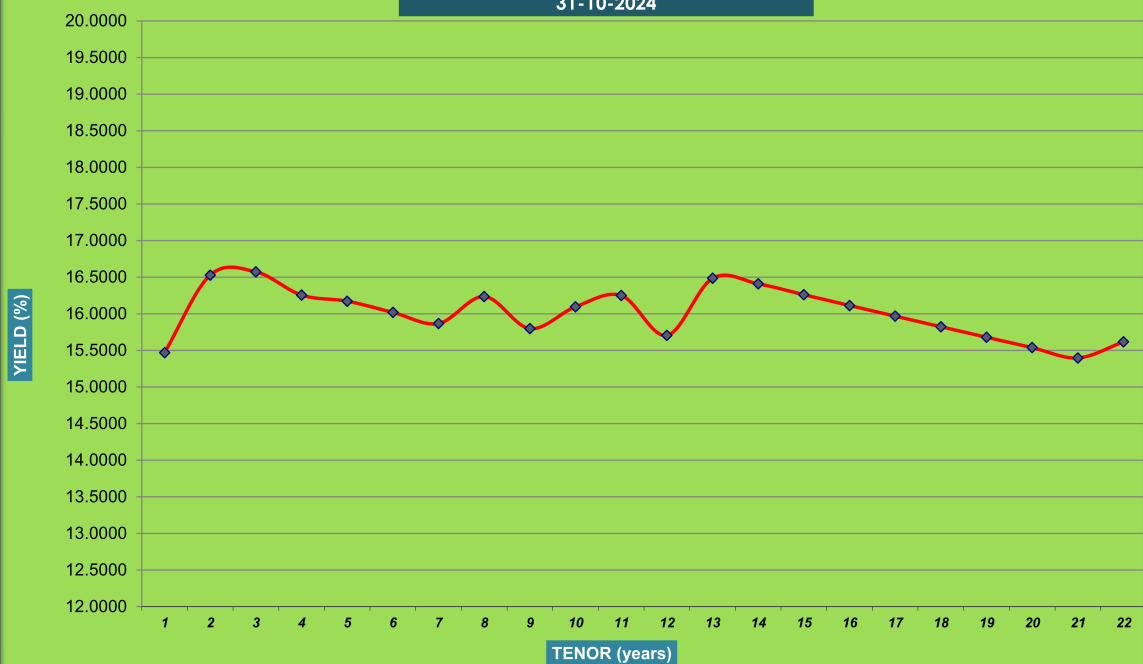


NAIROBI SECURITIES EXCHANGE YIELD CURVE
31-10-2024



31-Oct-2024

Year	YIELDS
91 day	14.4321
182 day	15.1467
1	15.4691
2	16.5271
3	16.5714
4	16.2545
5	16.1715
6	16.0184
7	15.8668
8	16.2357
9	15.7970
10	16.0944
11	16.2489
12	15.7039
13	16.4838
14	16.4085
15	16.2600
16	16.1127
17	15.9669
18	15.8223
19	15.6790
20	15.5371
21	15.3964
22	15.6156

31-Oct-2024

			Indicative yields
	364		
1	364	30-Oct-25	15.4691
2	728	29-Oct-26	
3	1,092	28-Oct-27	
4	1,456	26-Oct-28	
5	1,820	25-Oct-29	
6	2,184	24-Oct-30	
7	2,548	23-Oct-31	
8	2,912	21-Oct-32	
9	3,276	20-Oct-33	
10	3,640	19-Oct-34	
11	4,004	18-Oct-35	
12	4,368	16-Oct-36	
13	4,732	15-Oct-37	
14	5,096	14-Oct-38	
15	5,460	13-Oct-39	
16	5,824	11-Oct-40	
17	6,188	10-Oct-41	
18	6,552	09-Oct-42	
19	6,916	08-Oct-43	
20	7,280	06-Oct-44	
21	7,644	05-Oct-45	
22	8,008	04-Oct-46	
23	8,372	03-Oct-47	
24	8,736	01-Oct-48	

* based on yields traded at the NSE