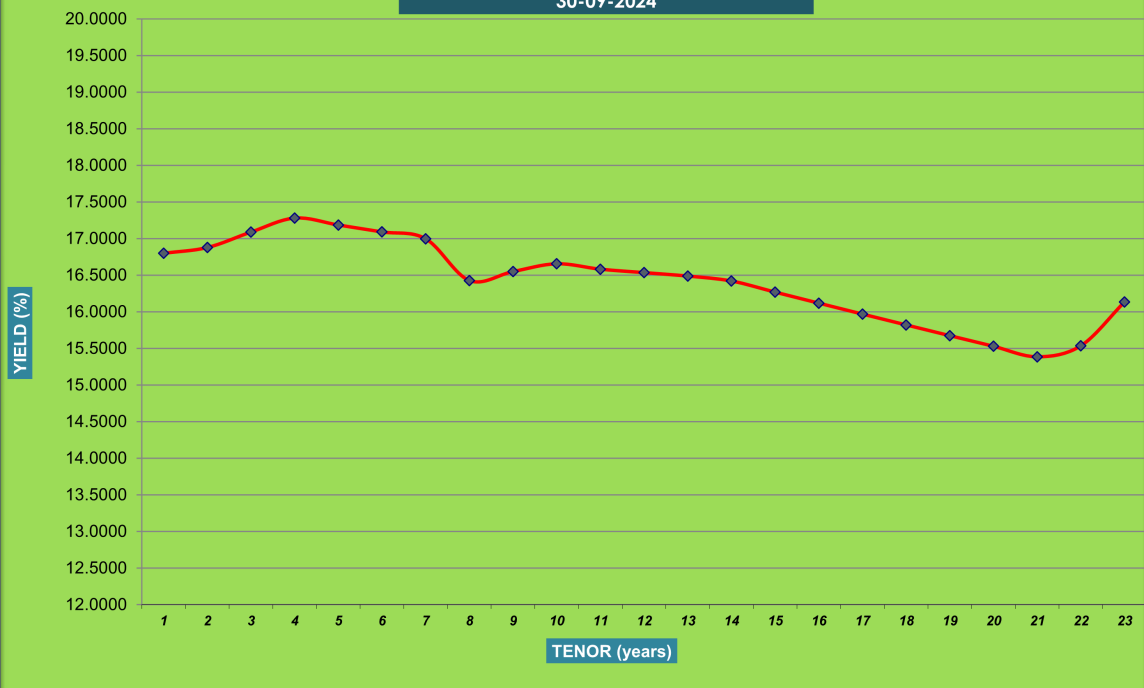


NAIROBI SECURITIES EXCHANGE YIELD CURVE
30-09-2024



30-Sep-2024

Year	YIELDS
91 day	15.7183
182 day	16.5888
1	16.7999
2	16.8775
3	17.0886
4	17.2799
5	17.1851
6	17.0908
7	16.997
8	16.4271
9	16.5496
10	16.6554
11	16.5817
12	16.5347
13	16.4878
14	16.4206
15	16.2685
16	16.1178
17	15.9685
18	15.8206
19	15.6741
20	15.5289
21	15.3851
22	15.5356
23	16.1347

30-Sep-2024

			Indicative yields
1	364	29-Sep-25	16.7999
2	728	28-Sep-26	
3	1,092	27-Sep-27	
4	1,456	25-Sep-28	
5	1,820	24-Sep-29	
6	2,184	23-Sep-30	
7	2,548	22-Sep-31	
8	2,912	20-Sep-32	
9	3,276	19-Sep-33	
10	3,640	18-Sep-34	
11	4,004	17-Sep-35	
12	4,368	15-Sep-36	
13	4,732	14-Sep-37	
14	5,096	13-Sep-38	
15	5,460	12-Sep-39	
16	5,824	10-Sep-40	
17	6,188	09-Sep-41	
18	6,552	08-Sep-42	
19	6,916	07-Sep-43	
20	7,280	05-Sep-44	
21	7,644	04-Sep-45	
22	8,008	03-Sep-46	
23	8,372	02-Sep-47	
24	8,736	31-Aug-48	

* based on yields traded at the NSE