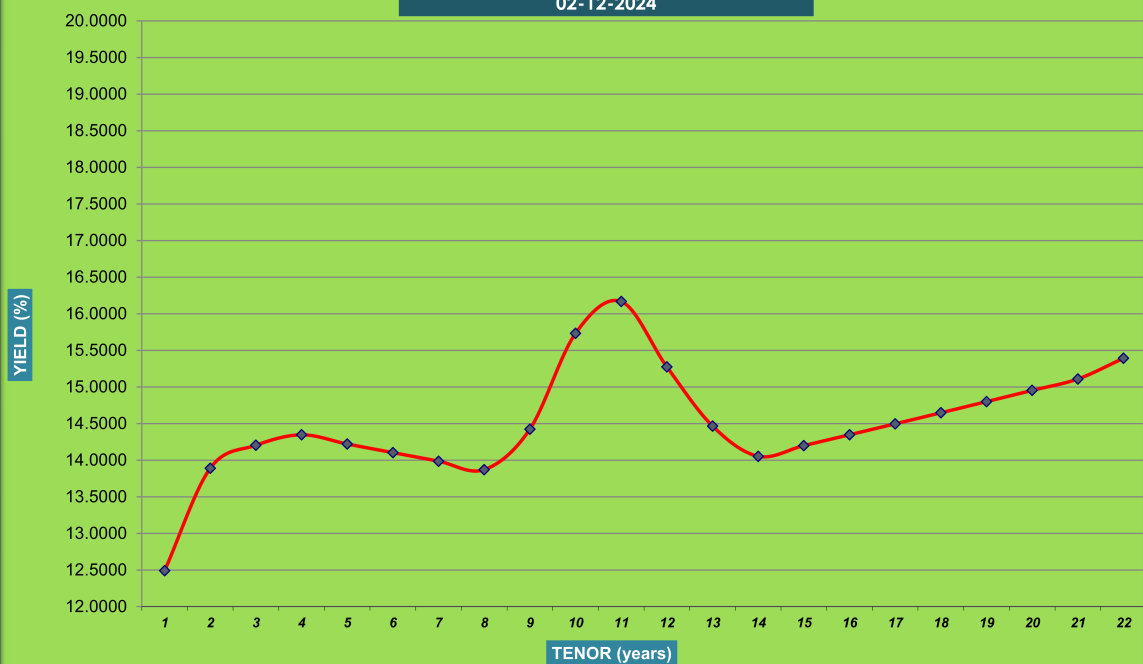


NAIROBI SECURITIES EXCHANGE YIELD CURVE
02-12-2024



2-Dec-2024

Year	YIELDS
91 day	11.2500
182 day	11.3377
1	12.4903
2	13.8893
3	14.2033
4	14.3462
5	14.2205
6	14.1029
7	13.9863
8	13.8707
9	14.4244
10	15.7323
11	16.1662
12	15.2748
13	14.4661
14	14.0530
15	14.1992
16	14.3469
17	14.4961
18	14.6469
19	14.7992
20	14.9532
21	15.1087
22	15.3917

2-Dec-2024

			Indicative yields
	364		
1	364	01-Dec-25	12.4903
2	728	30-Nov-26	
3	1,092	29-Nov-27	
4	1,456	27-Nov-28	
5	1,820	26-Nov-29	
6	2,184	25-Nov-30	
7	2,548	24-Nov-31	
8	2,912	22-Nov-32	
9	3,276	21-Nov-33	
10	3,640	20-Nov-34	
11	4,004	19-Nov-35	
12	4,368	17-Nov-36	
13	4,732	16-Nov-37	
14	5,096	15-Nov-38	
15	5,460	14-Nov-39	
16	5,824	12-Nov-40	
17	6,188	11-Nov-41	
18	6,552	10-Nov-42	
19	6,916	09-Nov-43	
20	7,280	07-Nov-44	
21	7,644	06-Nov-45	
22	8,008	05-Nov-46	
23	8,372	04-Nov-47	
24	8,736	02-Nov-48	

* based on yields traded at the NSE