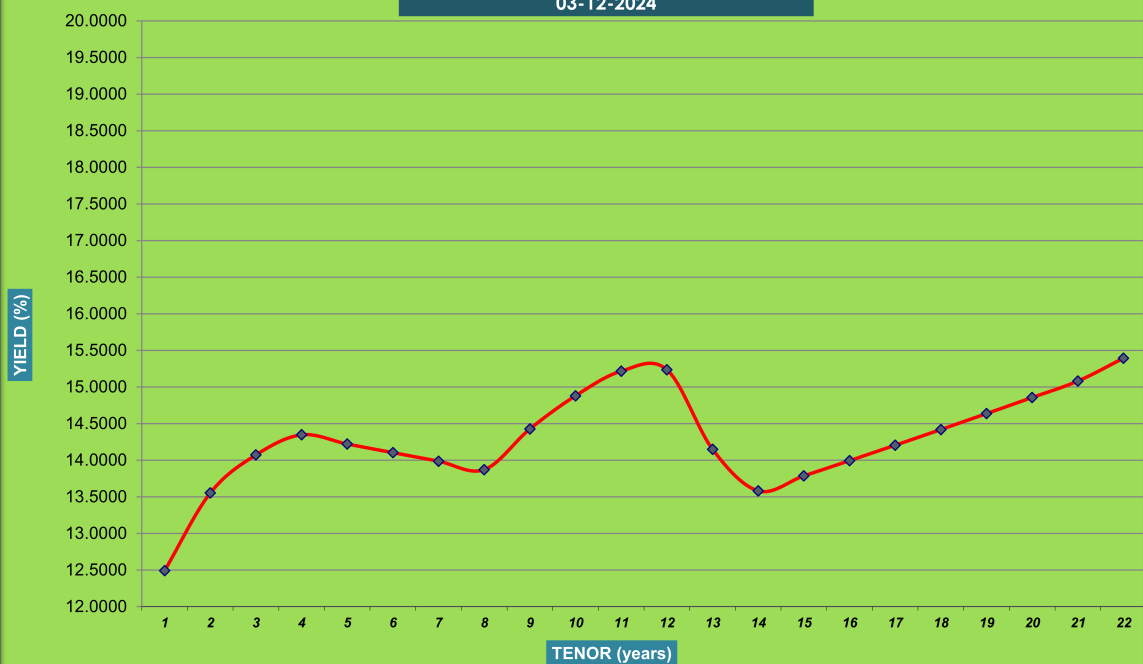


NAIROBI SECURITIES EXCHANGE YIELD CURVE
03-12-2024



3-Dec-2024

Year	YIELDS
91 day	11.2500
182 day	11.3377
1	12.4903
2	13.5510
3	14.0714
4	14.3459
5	14.2201
6	14.1026
7	13.9860
8	13.8704
9	14.4264
10	14.8793
11	15.2155
12	15.2362
13	14.1492
14	13.5807
15	13.7854
16	13.9931
17	14.2040
18	14.4181
19	14.6354
20	14.8560
21	15.0799
22	15.3927

3-Dec-2024

			Indicative yields
	364		
1	364	02-Dec-25	12.4903
2	728	01-Dec-26	
3	1,092	30-Nov-27	
4	1,456	28-Nov-28	
5	1,820	27-Nov-29	
6	2,184	26-Nov-30	
7	2,548	25-Nov-31	
8	2,912	23-Nov-32	
9	3,276	22-Nov-33	
10	3,640	21-Nov-34	
11	4,004	20-Nov-35	
12	4,368	18-Nov-36	
13	4,732	17-Nov-37	
14	5,096	16-Nov-38	
15	5,460	15-Nov-39	
16	5,824	13-Nov-40	
17	6,188	12-Nov-41	
18	6,552	11-Nov-42	
19	6,916	10-Nov-43	
20	7,280	08-Nov-44	
21	7,644	07-Nov-45	
22	8,008	06-Nov-46	
23	8,372	05-Nov-47	
24	8,736	03-Nov-48	

* based on yields traded at the NSE