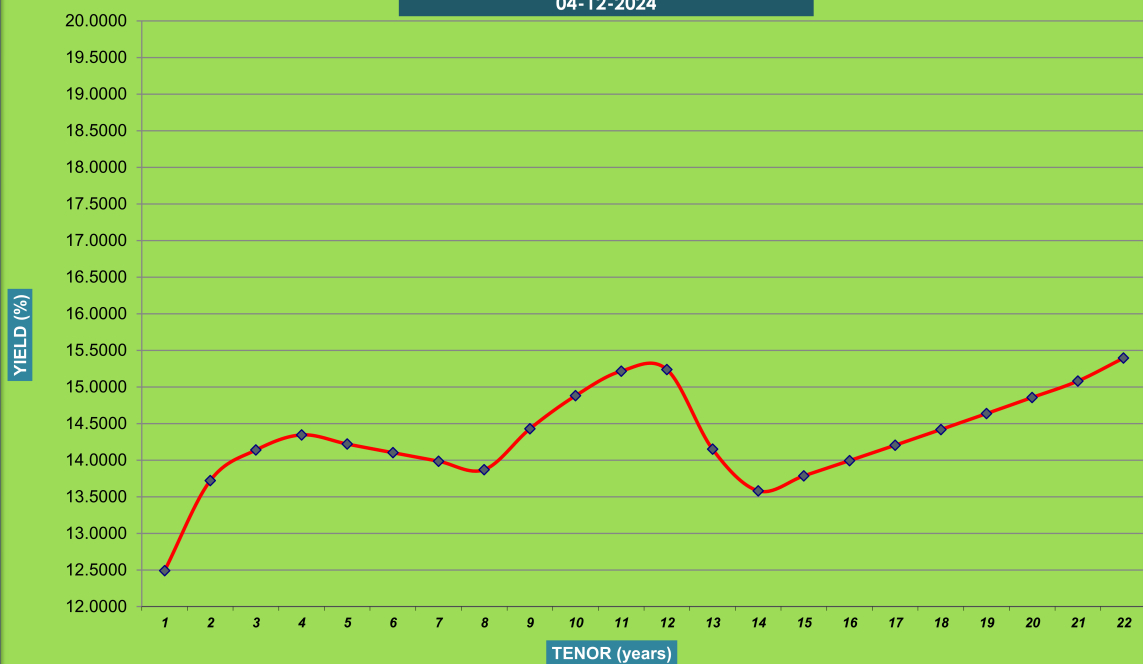


NAIROBI SECURITIES EXCHANGE YIELD CURVE
04-12-2024



4-Dec-2024

Year	YIELDS
91 day	11.2500
182 day	11.3377
1	12.4903
2	13.7206
3	14.1387
4	14.3455
5	14.2198
6	14.1023
7	13.9857
8	13.8701
9	14.4284
10	14.8802
11	15.2164
12	15.2380
13	14.1503
14	13.5812
15	13.7859
16	13.9937
17	14.2046
18	14.4187
19	14.6360
20	14.8566
21	15.0805
22	15.3938

4-Dec-2024

			Indicative yields
	364		
1	364	03-Dec-25	12.4903
2	728	02-Dec-26	
3	1,092	01-Dec-27	
4	1,456	29-Nov-28	
5	1,820	28-Nov-29	
6	2,184	27-Nov-30	
7	2,548	26-Nov-31	
8	2,912	24-Nov-32	
9	3,276	23-Nov-33	
10	3,640	22-Nov-34	
11	4,004	21-Nov-35	
12	4,368	19-Nov-36	
13	4,732	18-Nov-37	
14	5,096	17-Nov-38	
15	5,460	16-Nov-39	
16	5,824	14-Nov-40	
17	6,188	13-Nov-41	
18	6,552	12-Nov-42	
19	6,916	11-Nov-43	
20	7,280	09-Nov-44	
21	7,644	08-Nov-45	
22	8,008	07-Nov-46	
23	8,372	06-Nov-47	
24	8,736	04-Nov-48	

* based on yields traded at the NSE