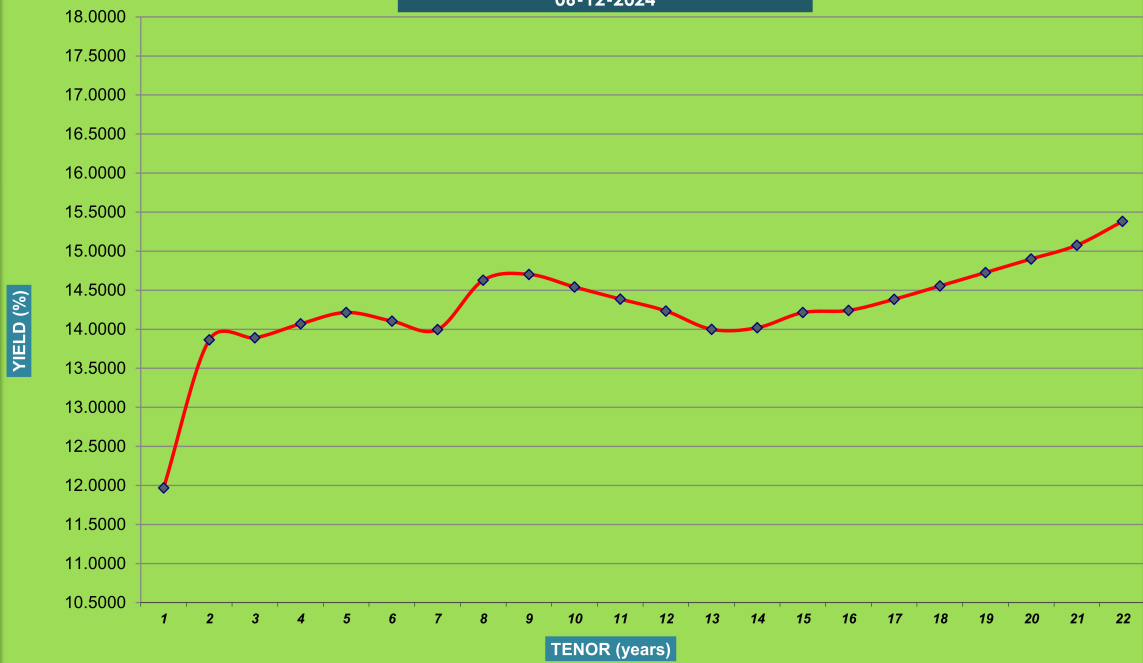


NAIROBI SECURITIES EXCHANGE YIELD CURVE
06-12-2024



6-Dec-2024

Year	YIELDS
91 day	10.4564
182 day	10.5485
1	11.9673
2	13.8636
3	13.8905
4	14.0692
5	14.2149
6	14.1053
7	13.9966
8	14.6272
9	14.7029
10	14.5407
11	14.3867
12	14.2343
13	13.9997
14	14.0194
15	14.2137
16	14.2415
17	14.3843
18	14.5544
19	14.7265
20	14.9006
21	15.0768
22	15.3807

6-Dec-2024

			Indicative yields
	364		
1	364	05-Dec-25	11.9673
2	728	04-Dec-26	
3	1,092	03-Dec-27	
4	1,456	01-Dec-28	
5	1,820	30-Nov-29	
6	2,184	29-Nov-30	
7	2,548	28-Nov-31	
8	2,912	26-Nov-32	
9	3,276	25-Nov-33	
10	3,640	24-Nov-34	
11	4,004	23-Nov-35	
12	4,368	21-Nov-36	
13	4,732	20-Nov-37	
14	5,096	19-Nov-38	
15	5,460	18-Nov-39	
16	5,824	16-Nov-40	
17	6,188	15-Nov-41	
18	6,552	14-Nov-42	
19	6,916	13-Nov-43	
20	7,280	11-Nov-44	
21	7,644	10-Nov-45	
22	8,008	09-Nov-46	
23	8,372	08-Nov-47	
24	8,736	06-Nov-48	

* based on yields traded at the NSE