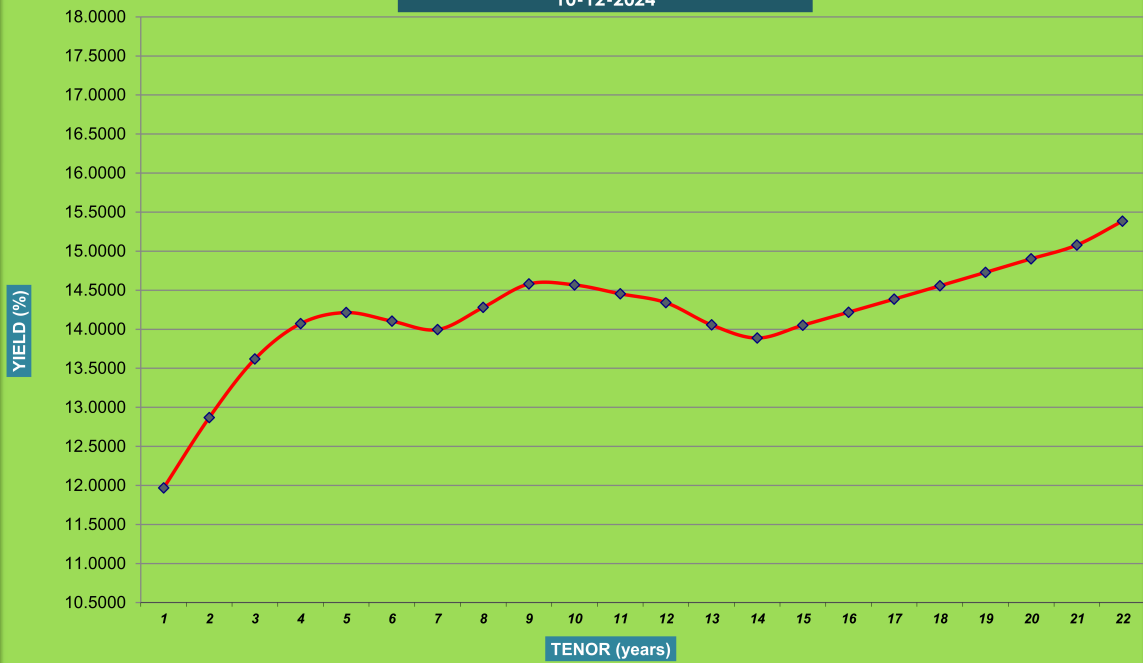


NAIROBI SECURITIES EXCHANGE YIELD CURVE
10-12-2024



10-Dec-2024

Year	YIELDS
91 day	10.4564
182 day	10.5485
1	11.9673
2	12.8696
3	13.6195
4	14.0721
5	14.2137
6	14.1041
7	13.9954
8	14.2804
9	14.5801
10	14.5680
11	14.4540
12	14.3408
13	14.0556
14	13.8877
15	14.0519
16	14.2181
17	14.3862
18	14.5563
19	14.7284
20	14.9025
21	15.0787
22	15.3850

10-Dec-2024

			Indicative yields
	364		
1	364	09-Dec-25	11.9673
2	728	08-Dec-26	
3	1,092	07-Dec-27	
4	1,456	05-Dec-28	
5	1,820	04-Dec-29	
6	2,184	03-Dec-30	
7	2,548	02-Dec-31	
8	2,912	30-Nov-32	
9	3,276	29-Nov-33	
10	3,640	28-Nov-34	
11	4,004	27-Nov-35	
12	4,368	25-Nov-36	
13	4,732	24-Nov-37	
14	5,096	23-Nov-38	
15	5,460	22-Nov-39	
16	5,824	20-Nov-40	
17	6,188	19-Nov-41	
18	6,552	18-Nov-42	
19	6,916	17-Nov-43	
20	7,280	15-Nov-44	
21	7,644	14-Nov-45	
22	8,008	13-Nov-46	
23	8,372	12-Nov-47	
24	8,736	10-Nov-48	

* based on yields traded at the NSE