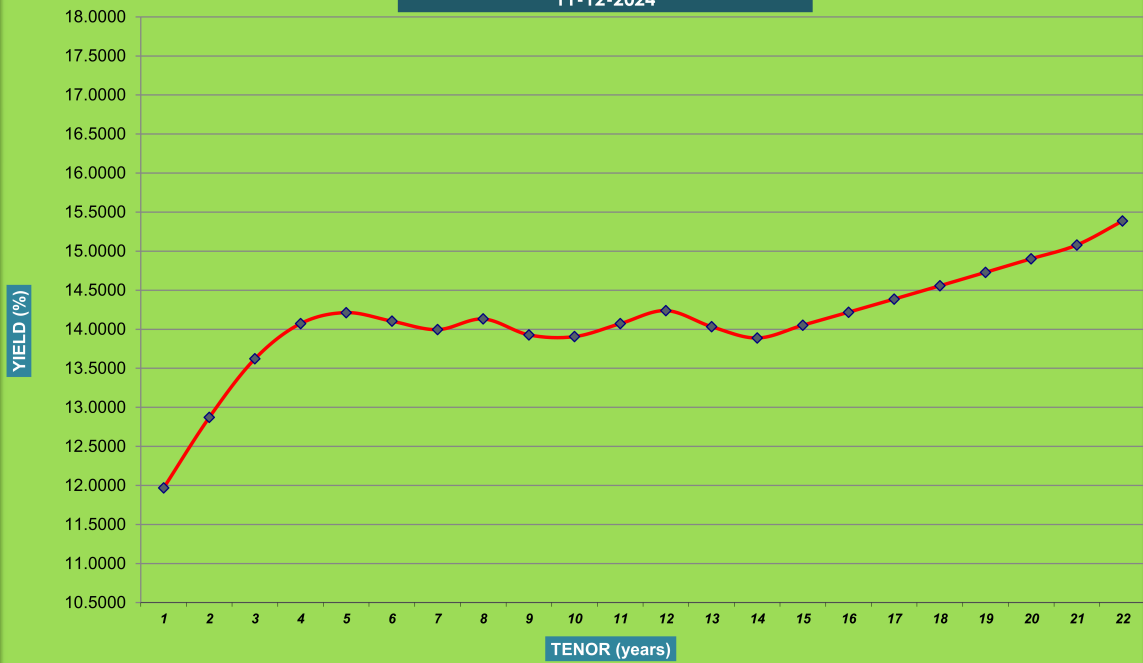


NAIROBI SECURITIES EXCHANGE YIELD CURVE
11-12-2024



11-Dec-2024

Year	YIELDS
91 day	10.4564
182 day	10.5485
1	11.9673
2	12.8706
3	13.6217
4	14.0728
5	14.2134
6	14.1038
7	13.9951
8	14.1320
9	13.9282
10	13.9058
11	14.0715
12	14.2392
13	14.0334
14	13.8882
15	14.0524
16	14.2185
17	14.3867
18	14.5568
19	14.7289
20	14.9030
21	15.0792
22	15.3861

11-Dec-2024

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

* based on yields traded at the NSE