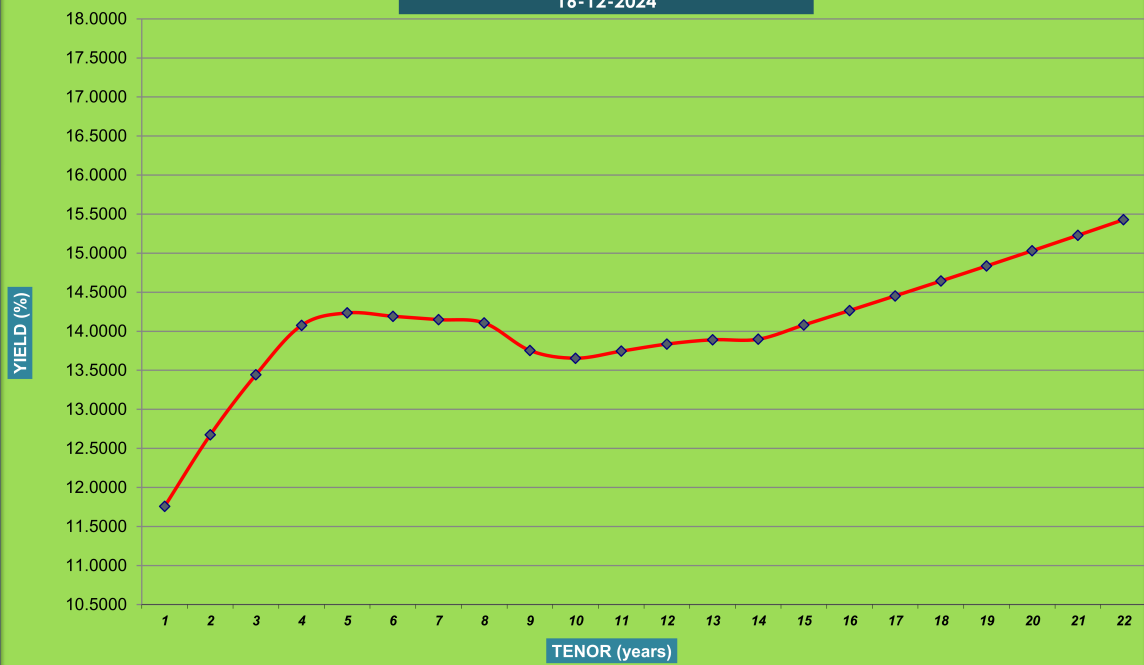


NAIROBI SECURITIES EXCHANGE YIELD CURVE
16-12-2024



16-Dec-2024

Year	YIELDS
91 day	10.0311
182 day	10.0015
1	11.7572
2	12.6730
3	13.4434
4	14.0764
5	14.2351
6	14.1921
7	14.1493
8	14.1066
9	13.7543
10	13.6552
11	13.7453
12	13.8360
13	13.8910
14	13.8978
15	14.0805
16	14.2656
17	14.4531
18	14.6432
19	14.8357
20	15.0307
21	15.2283
22	15.4285

16-Dec-2024

			Indicative yields
	364		
1	364	15-Dec-25	11.7572
2	728	14-Dec-26	
3	1,092	13-Dec-27	
4	1,456	11-Dec-28	
5	1,820	10-Dec-29	
6	2,184	09-Dec-30	
7	2,548	08-Dec-31	
8	2,912	06-Dec-32	
9	3,276	05-Dec-33	
10	3,640	04-Dec-34	
11	4,004	03-Dec-35	
12	4,368	01-Dec-36	
13	4,732	30-Nov-37	
14	5,096	29-Nov-38	
15	5,460	28-Nov-39	
16	5,824	26-Nov-40	
17	6,188	25-Nov-41	
18	6,552	24-Nov-42	
19	6,916	23-Nov-43	
20	7,280	21-Nov-44	
21	7,644	20-Nov-45	
22	8,008	19-Nov-46	
23	8,372	18-Nov-47	
24	8,736	16-Nov-48	

* based on yields traded at the NSE