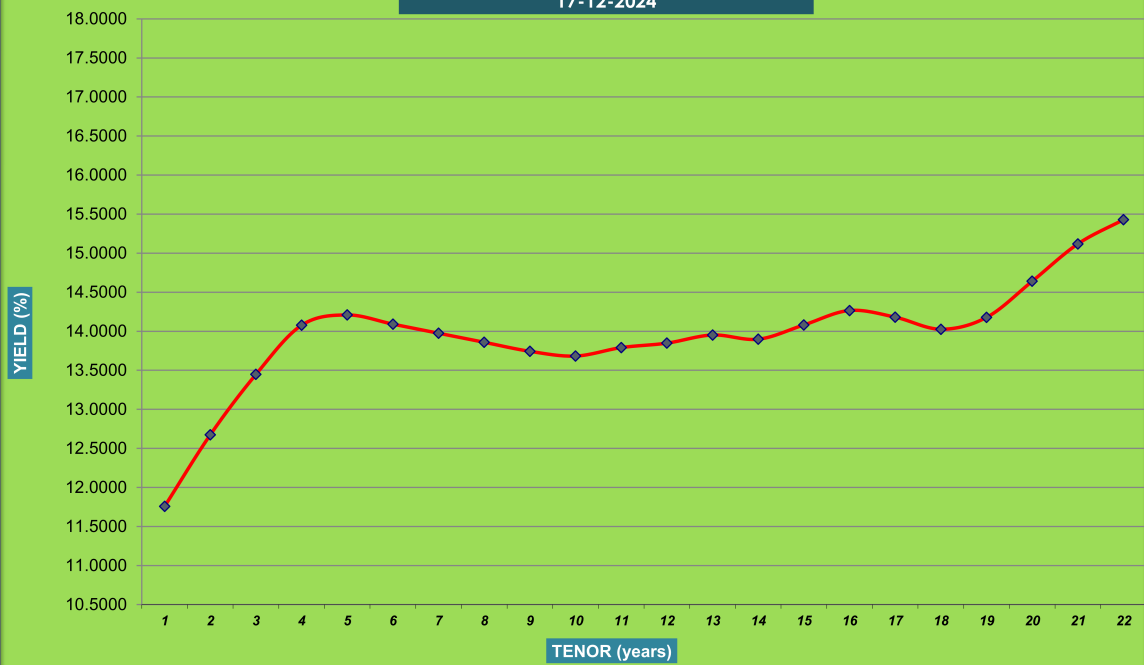


NAIROBI SECURITIES EXCHANGE YIELD CURVE
17-12-2024



17-Dec-2024

Year	YIELDS
91 day	10.0311
182 day	10.0015
1	11.7572
2	12.6740
3	13.4472
4	14.0772
5	14.2088
6	14.0912
7	13.9747
8	13.8591
9	13.7432
10	13.6826
11	13.7909
12	13.8479
13	13.9524
14	13.8982
15	14.0810
16	14.2661
17	14.1807
18	14.0262
19	14.1772
20	14.6402
21	15.1183
22	15.4291

17-Dec-2024

			Indicative yields
	364		
1	364	16-Dec-25	11.7572
2	728	15-Dec-26	
3	1,092	14-Dec-27	
4	1,456	12-Dec-28	
5	1,820	11-Dec-29	
6	2,184	10-Dec-30	
7	2,548	09-Dec-31	
8	2,912	07-Dec-32	
9	3,276	06-Dec-33	
10	3,640	05-Dec-34	
11	4,004	04-Dec-35	
12	4,368	02-Dec-36	
13	4,732	01-Dec-37	
14	5,096	30-Nov-38	
15	5,460	29-Nov-39	
16	5,824	27-Nov-40	
17	6,188	26-Nov-41	
18	6,552	25-Nov-42	
19	6,916	24-Nov-43	
20	7,280	22-Nov-44	
21	7,644	21-Nov-45	
22	8,008	20-Nov-46	
23	8,372	19-Nov-47	
24	8,736	17-Nov-48	

* based on yields traded at the NSE