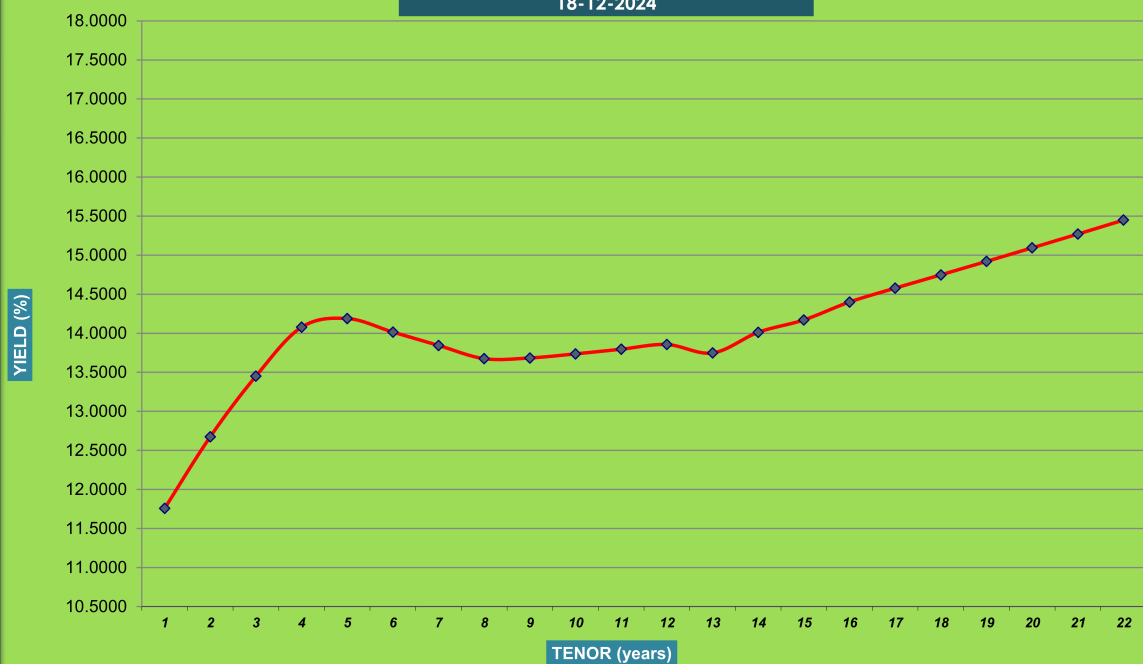


NAIROBI SECURITIES EXCHANGE YIELD CURVE
18-12-2024



18-Dec-2024

Year	YIELDS
91 day	10.0311
182 day	10.0015
1	11.7572
2	12.6751
3	13.4509
4	14.0779
5	14.1885
6	14.0152
7	13.8440
8	13.6749
9	13.6840
10	13.7361
11	13.7959
12	13.8560
13	13.7475
14	14.0125
15	14.1706
16	14.4002
17	14.5779
18	14.7480
19	14.9201
20	15.0942
21	15.2704
22	15.4486

18-Dec-2024

			Indicative yields
	364		
1	364	17-Dec-25	11.7572
2	728	16-Dec-26	
3	1,092	15-Dec-27	
4	1,456	13-Dec-28	
5	1,820	12-Dec-29	
6	2,184	11-Dec-30	
7	2,548	10-Dec-31	
8	2,912	08-Dec-32	
9	3,276	07-Dec-33	
10	3,640	06-Dec-34	
11	4,004	05-Dec-35	
12	4,368	03-Dec-36	
13	4,732	02-Dec-37	
14	5,096	01-Dec-38	
15	5,460	30-Nov-39	
16	5,824	28-Nov-40	
17	6,188	27-Nov-41	
18	6,552	26-Nov-42	
19	6,916	25-Nov-43	
20	7,280	23-Nov-44	
21	7,644	22-Nov-45	
22	8,008	21-Nov-46	
23	8,372	20-Nov-47	
24	8,736	18-Nov-48	

* based on yields traded at the NSE