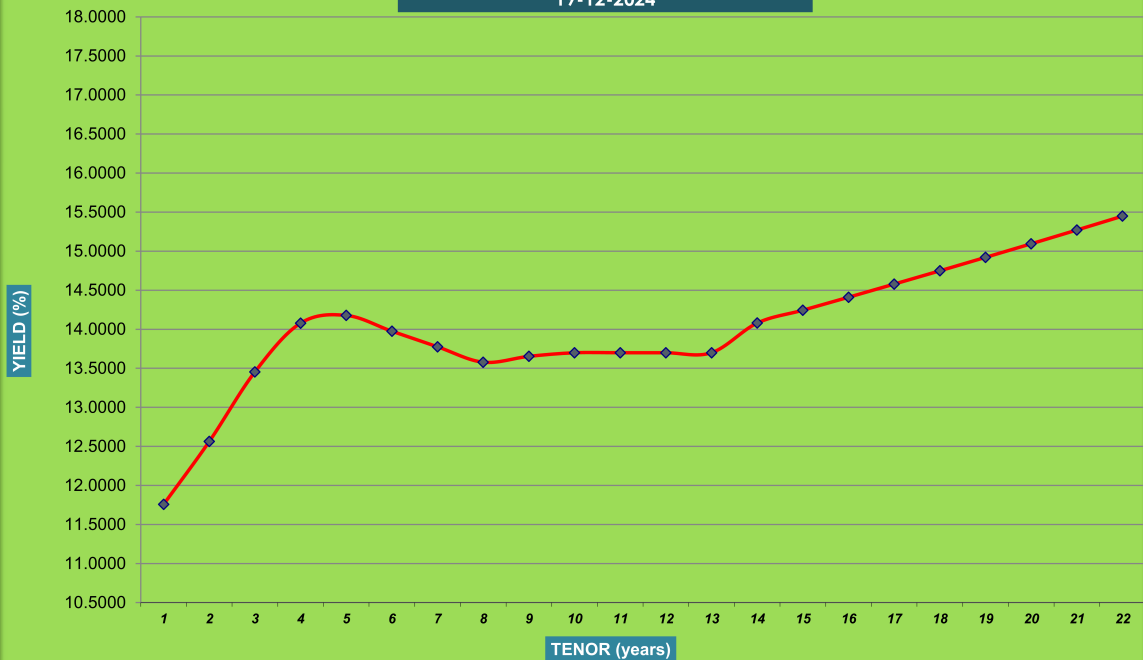


NAIROBI SECURITIES EXCHANGE YIELD CURVE
19-12-2024



19-Dec-2024

Year	YIELDS
91 day	10.0311
182 day	10.0015
1	11.7572
2	12.5629
3	13.4547
4	14.0786
5	14.1775
6	13.9749
7	13.7753
8	13.5784
9	13.6533
10	13.6992
11	13.6995
12	13.6997
13	13.6999
14	14.0797
15	14.2440
16	14.4102
17	14.5784
18	14.7485
19	14.9206
20	15.0947
21	15.2709
22	15.4491

19-Dec-2024

			Indicative yields
	364		
1	364	18-Dec-25	11.7572
2	728	17-Dec-26	
3	1,092	16-Dec-27	
4	1,456	14-Dec-28	
5	1,820	13-Dec-29	
6	2,184	12-Dec-30	
7	2,548	11-Dec-31	
8	2,912	09-Dec-32	
9	3,276	08-Dec-33	
10	3,640	07-Dec-34	
11	4,004	06-Dec-35	
12	4,368	04-Dec-36	
13	4,732	03-Dec-37	
14	5,096	02-Dec-38	
15	5,460	01-Dec-39	
16	5,824	29-Nov-40	
17	6,188	28-Nov-41	
18	6,552	27-Nov-42	
19	6,916	26-Nov-43	
20	7,280	24-Nov-44	
21	7,644	23-Nov-45	
22	8,008	22-Nov-46	
23	8,372	21-Nov-47	
24	8,736	19-Nov-48	

* based on yields traded at the NSE