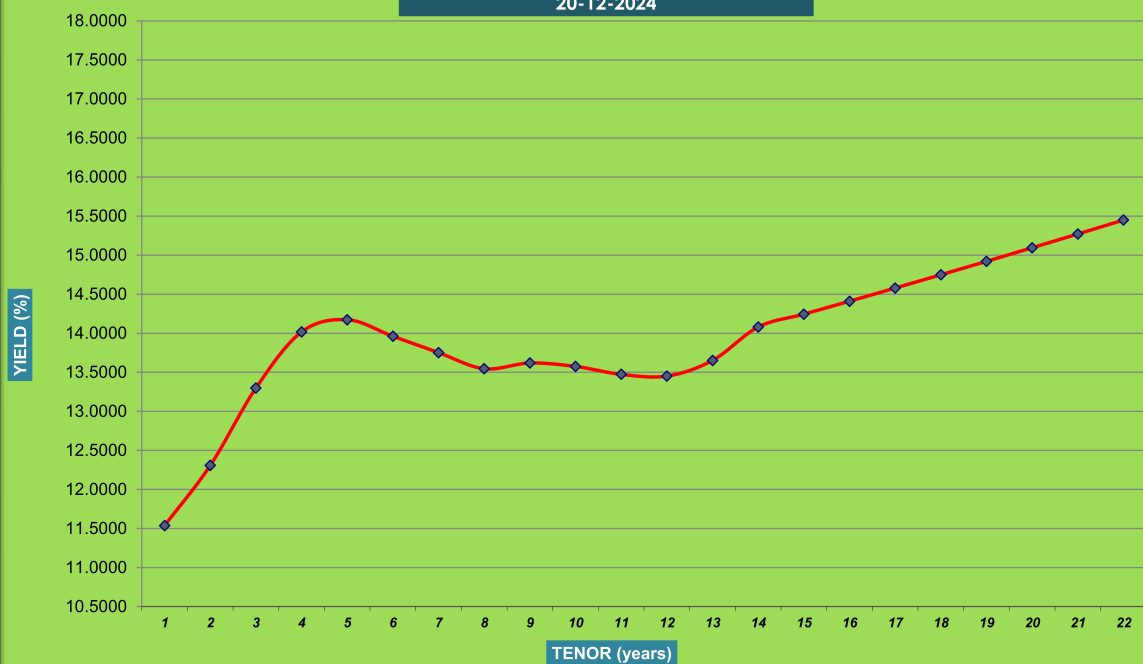


NAIROBI SECURITIES EXCHANGE YIELD CURVE
20-12-2024



20-Dec-2024

Year	YIELDS
91 day	9.9546
182 day	10.0216
1	11.5372
2	12.3074
3	13.2987
4	14.0174
5	14.1734
6	13.9611
7	13.7519
8	13.5459
9	13.6190
10	13.5748
11	13.4740
12	13.4517
13	13.6518
14	14.0801
15	14.2444
16	14.4106
17	14.5788
18	14.7490
19	14.9211
20	15.0952
21	15.2714
22	15.4496

20-Dec-2024

			Indicative yields
	364		
1	364	19-Dec-25	11.5372
2	728	18-Dec-26	
3	1,092	17-Dec-27	
4	1,456	15-Dec-28	
5	1,820	14-Dec-29	
6	2,184	13-Dec-30	
7	2,548	12-Dec-31	
8	2,912	10-Dec-32	
9	3,276	09-Dec-33	
10	3,640	08-Dec-34	
11	4,004	07-Dec-35	
12	4,368	05-Dec-36	
13	4,732	04-Dec-37	
14	5,096	03-Dec-38	
15	5,460	02-Dec-39	
16	5,824	30-Nov-40	
17	6,188	29-Nov-41	
18	6,552	28-Nov-42	
19	6,916	27-Nov-43	
20	7,280	25-Nov-44	
21	7,644	24-Nov-45	
22	8,008	23-Nov-46	
23	8,372	22-Nov-47	
24	8,736	20-Nov-48	

* based on yields traded at the NSE