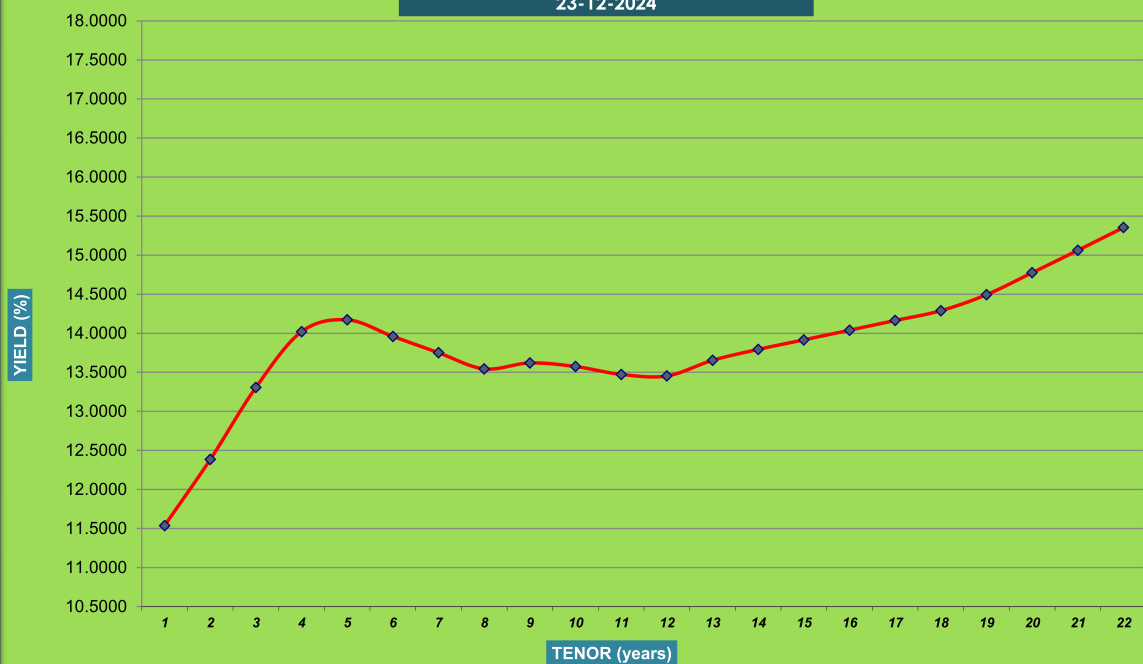


NAIROBI SECURITIES EXCHANGE YIELD CURVE
23-12-2024



23-Dec-2024

Year	YIELDS
91 day	9.9546
182 day	10.0216
1	11.5372
2	12.3837
3	13.3067
4	14.0204
5	14.1716
6	13.9593
7	13.7502
8	13.5442
9	13.6200
10	13.5739
11	13.4732
12	13.4534
13	13.6534
14	13.7934
15	13.9157
16	14.0391
17	14.1636
18	14.2892
19	14.4939
20	14.7751
21	15.0618
22	15.3541

23-Dec-2024

			Indicative yields
	364		
1	364	22-Dec-25	11.5372
2	728	21-Dec-26	
3	1,092	20-Dec-27	
4	1,456	18-Dec-28	
5	1,820	17-Dec-29	
6	2,184	16-Dec-30	
7	2,548	15-Dec-31	
8	2,912	13-Dec-32	
9	3,276	12-Dec-33	
10	3,640	11-Dec-34	
11	4,004	10-Dec-35	
12	4,368	08-Dec-36	
13	4,732	07-Dec-37	
14	5,096	06-Dec-38	
15	5,460	05-Dec-39	
16	5,824	03-Dec-40	
17	6,188	02-Dec-41	
18	6,552	01-Dec-42	
19	6,916	30-Nov-43	
20	7,280	28-Nov-44	
21	7,644	27-Nov-45	
22	8,008	26-Nov-46	
23	8,372	25-Nov-47	
24	8,736	23-Nov-48	

* based on yields traded at the NSE