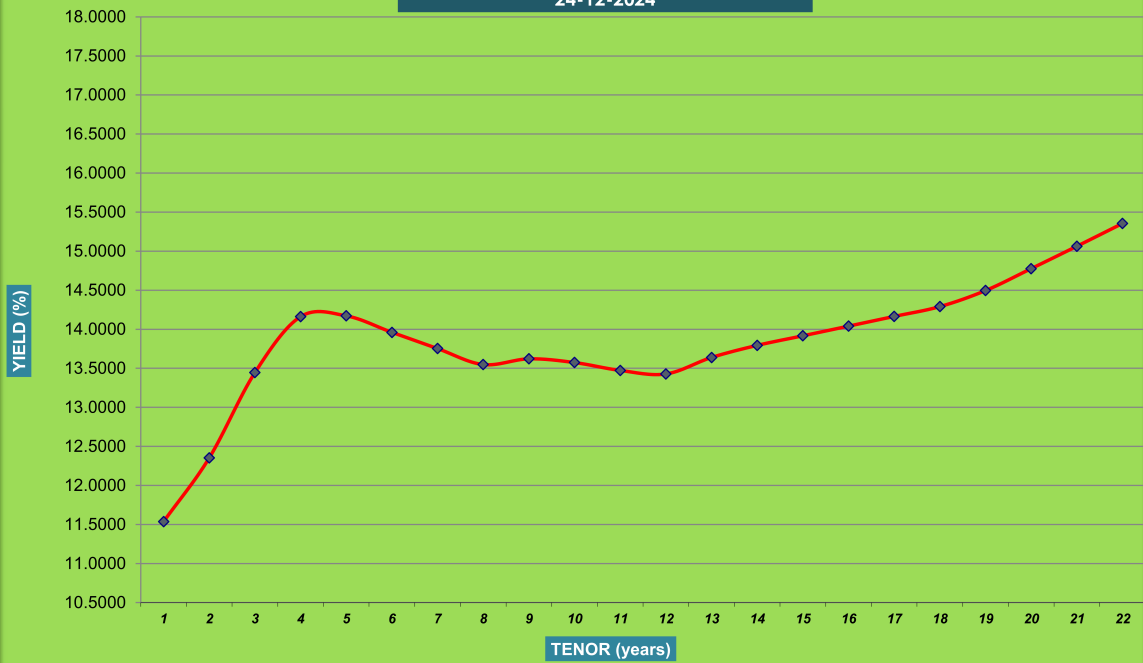


NAIROBI SECURITIES EXCHANGE YIELD CURVE
24-12-2024



24-Dec-2024

Year	YIELDS
91 day	9.9546
182 day	10.0216
1	11.5372
2	12.3535
3	13.4455
4	14.1618
5	14.1715
6	13.9606
7	13.7527
8	13.5480
9	13.6214
10	13.5737
11	13.4729
12	13.4273
13	13.6391
14	13.7938
15	13.9163
16	14.0399
17	14.1646
18	14.2904
19	14.4955
20	14.7765
21	15.0630
22	15.3551

24-Dec-2024

			Indicative yields
	364		
1	364	23-Dec-25	11.5372
2	728	22-Dec-26	
3	1,092	21-Dec-27	
4	1,456	19-Dec-28	
5	1,820	18-Dec-29	
6	2,184	17-Dec-30	
7	2,548	16-Dec-31	
8	2,912	14-Dec-32	
9	3,276	13-Dec-33	
10	3,640	12-Dec-34	
11	4,004	11-Dec-35	
12	4,368	09-Dec-36	
13	4,732	08-Dec-37	
14	5,096	07-Dec-38	
15	5,460	06-Dec-39	
16	5,824	04-Dec-40	
17	6,188	03-Dec-41	
18	6,552	02-Dec-42	
19	6,916	01-Dec-43	
20	7,280	29-Nov-44	
21	7,644	28-Nov-45	
22	8,008	27-Nov-46	
23	8,372	26-Nov-47	
24	8,736	24-Nov-48	

* based on yields traded at the NSE