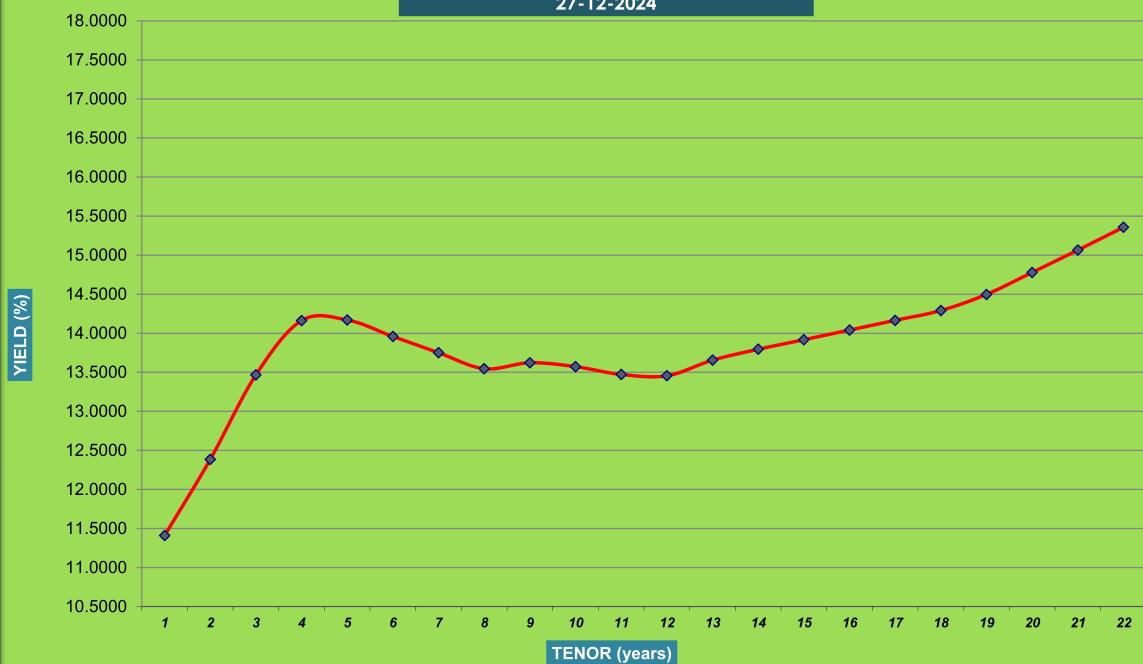


NAIROBI SECURITIES EXCHANGE YIELD CURVE
27-12-2024



27-Dec-2024

Year	YIELDS
91 day	9.8946
182 day	10.0216
1	11.4095
2	12.3847
3	13.4681
4	14.1629
5	14.1698
6	13.9588
7	13.7510
8	13.5463
9	13.6223
10	13.5728
11	13.4721
12	13.4555
13	13.6556
14	13.7948
15	13.9173
16	14.0409
17	14.1656
18	14.2914
19	14.4978
20	14.7789
21	15.0654
22	15.3575

27-Dec-2024

			Indicative yields
	364		
1	364	26-Dec-25	11.4095
2	728	25-Dec-26	
3	1,092	24-Dec-27	
4	1,456	22-Dec-28	
5	1,820	21-Dec-29	
6	2,184	20-Dec-30	
7	2,548	19-Dec-31	
8	2,912	17-Dec-32	
9	3,276	16-Dec-33	
10	3,640	15-Dec-34	
11	4,004	14-Dec-35	
12	4,368	12-Dec-36	
13	4,732	11-Dec-37	
14	5,096	10-Dec-38	
15	5,460	09-Dec-39	
16	5,824	07-Dec-40	
17	6,188	06-Dec-41	
18	6,552	05-Dec-42	
19	6,916	04-Dec-43	
20	7,280	02-Dec-44	
21	7,644	01-Dec-45	
22	8,008	30-Nov-46	
23	8,372	29-Nov-47	
24	8,736	27-Nov-48	

* based on yields traded at the NSE