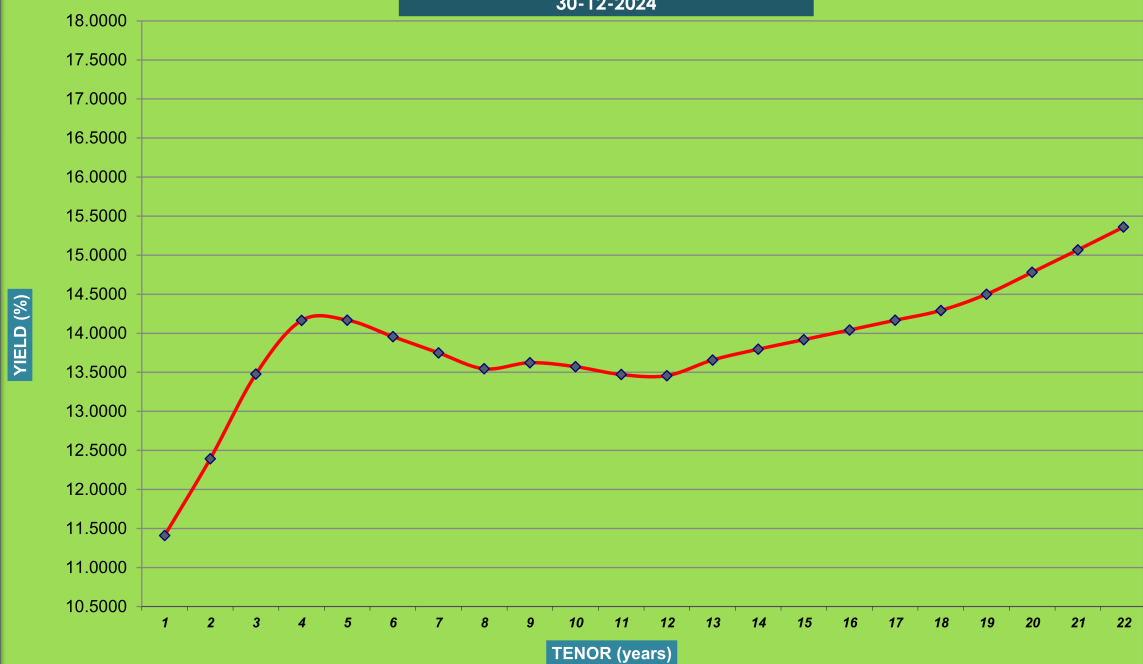


NAIROBI SECURITIES EXCHANGE YIELD CURVE
30-12-2024



30-Dec-2024

Year	YIELDS
91 day	9.8946
182 day	10.0216
1	11.4095
2	12.3932
3	13.4774
4	14.1641
5	14.1680
6	13.9571
7	13.7493
8	13.5447
9	13.6233
10	13.5720
11	13.4712
12	13.4572
13	13.6573
14	13.7958
15	13.9184
16	14.0420
17	14.1667
18	14.2925
19	14.5001
20	14.7812
21	15.0678
22	15.3599

30-Dec-2024

			Indicative yields
	364		
1	364	29-Dec-25	11.4095
2	728	28-Dec-26	
3	1,092	27-Dec-27	
4	1,456	25-Dec-28	
5	1,820	24-Dec-29	
6	2,184	23-Dec-30	
7	2,548	22-Dec-31	
8	2,912	20-Dec-32	
9	3,276	19-Dec-33	
10	3,640	18-Dec-34	
11	4,004	17-Dec-35	
12	4,368	15-Dec-36	
13	4,732	14-Dec-37	
14	5,096	13-Dec-38	
15	5,460	12-Dec-39	
16	5,824	10-Dec-40	
17	6,188	09-Dec-41	
18	6,552	08-Dec-42	
19	6,916	07-Dec-43	
20	7,280	05-Dec-44	
21	7,644	04-Dec-45	
22	8,008	03-Dec-46	
23	8,372	02-Dec-47	
24	8,736	30-Nov-48	

* based on yields traded at the NSE