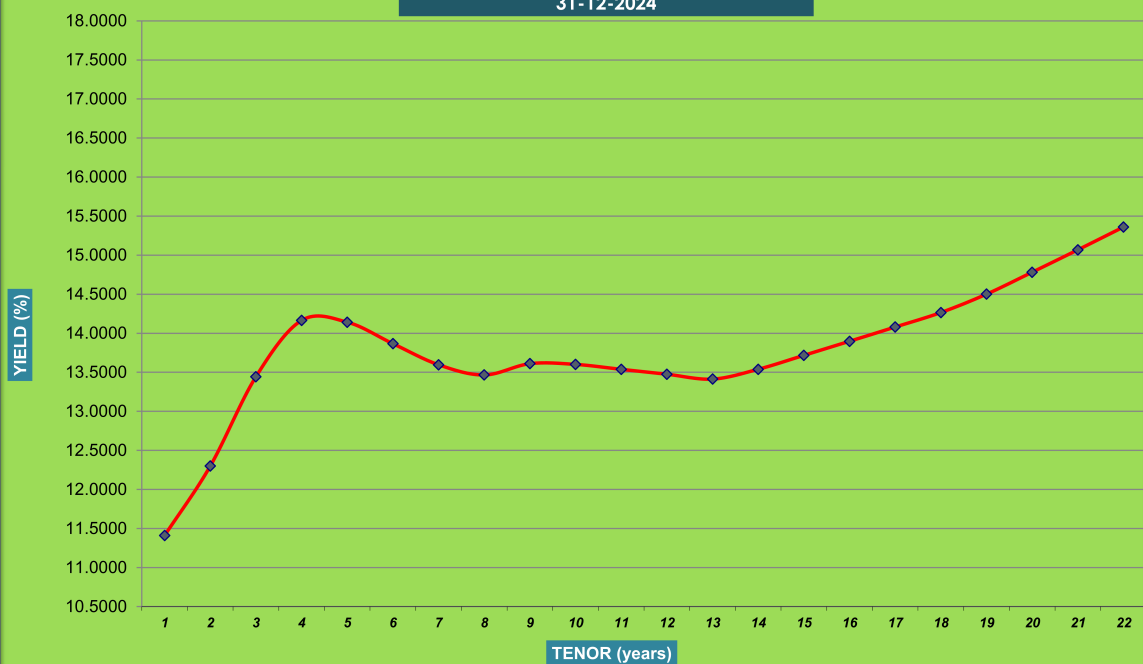


NAIROBI SECURITIES EXCHANGE YIELD CURVE
31-12-2024



31-Dec-2024

Year	YIELDS
91 day	9.8946
182 day	10.0216
1	11.4095
2	12.2994
3	13.4438
4	14.1645
5	14.1419
6	13.8666
7	13.5966
8	13.4660
9	13.6109
10	13.6012
11	13.5381
12	13.4754
13	13.4130
14	13.5392
15	13.7171
16	13.8974
17	14.0801
18	14.2652
19	14.5008
20	14.7820
21	15.0686
22	15.3607

31-Dec-2024

			Indicative yields
	364		
1	364	30-Dec-25	11.4095
2	728	29-Dec-26	
3	1,092	28-Dec-27	
4	1,456	26-Dec-28	
5	1,820	25-Dec-29	
6	2,184	24-Dec-30	
7	2,548	23-Dec-31	
8	2,912	21-Dec-32	
9	3,276	20-Dec-33	
10	3,640	19-Dec-34	
11	4,004	18-Dec-35	
12	4,368	16-Dec-36	
13	4,732	15-Dec-37	
14	5,096	14-Dec-38	
15	5,460	13-Dec-39	
16	5,824	11-Dec-40	
17	6,188	10-Dec-41	
18	6,552	09-Dec-42	
19	6,916	08-Dec-43	
20	7,280	06-Dec-44	
21	7,644	05-Dec-45	
22	8,008	04-Dec-46	
23	8,372	03-Dec-47	
24	8,736	01-Dec-48	

* based on yields traded at the NSE