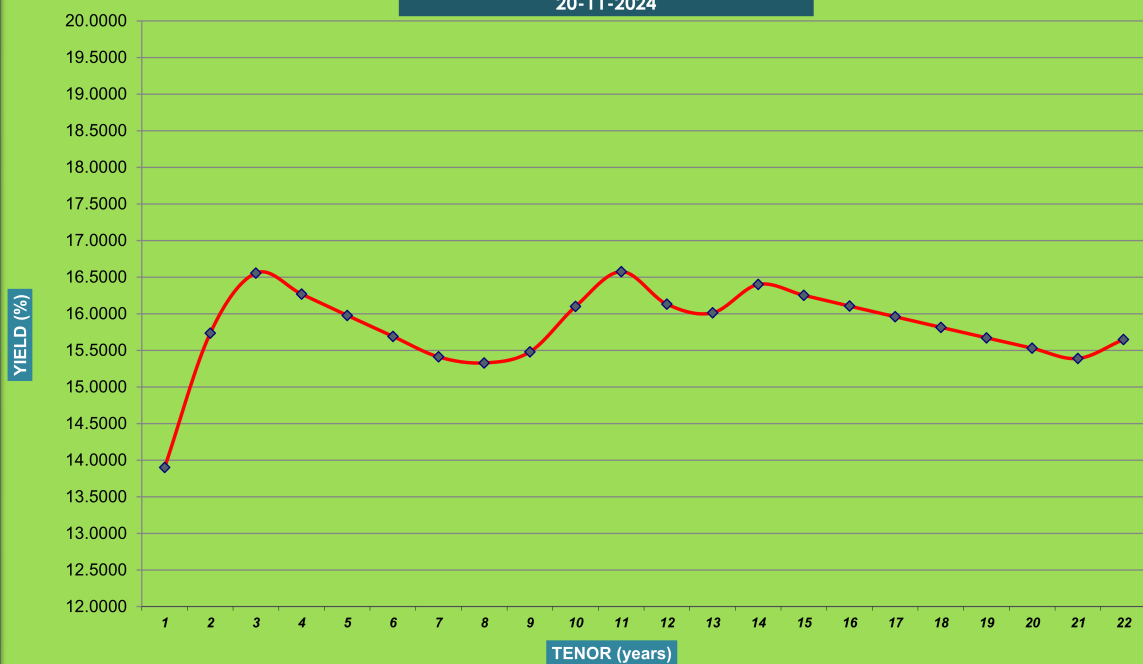


NAIROBI SECURITIES EXCHANGE YIELD CURVE
20-11-2024



20-Nov-2024

Year	YIELDS
91 day	12.7905
182 day	13.0585
1	13.8993
2	15.7348
3	16.5556
4	16.2684
5	15.9772
6	15.6913
7	15.4105
8	15.3286
9	15.4797
10	16.0991
11	16.5751
12	16.1306
13	16.0117
14	16.4003
15	16.2518
16	16.1047
17	15.9589
18	15.8144
19	15.6712
20	15.5293
21	15.3887
22	15.6486

20-Nov-2024

			Indicative yields
	364		
1	364	19-Nov-25	13.8993
2	728	18-Nov-26	
3	1,092	17-Nov-27	
4	1,456	15-Nov-28	
5	1,820	14-Nov-29	
6	2,184	13-Nov-30	
7	2,548	12-Nov-31	
8	2,912	10-Nov-32	
9	3,276	09-Nov-33	
10	3,640	08-Nov-34	
11	4,004	07-Nov-35	
12	4,368	05-Nov-36	
13	4,732	04-Nov-37	
14	5,096	03-Nov-38	
15	5,460	02-Nov-39	
16	5,824	31-Oct-40	
17	6,188	30-Oct-41	
18	6,552	29-Oct-42	
19	6,916	28-Oct-43	
20	7,280	26-Oct-44	
21	7,644	25-Oct-45	
22	8,008	24-Oct-46	
23	8,372	23-Oct-47	
24	8,736	21-Oct-48	

* based on yields traded at the NSE