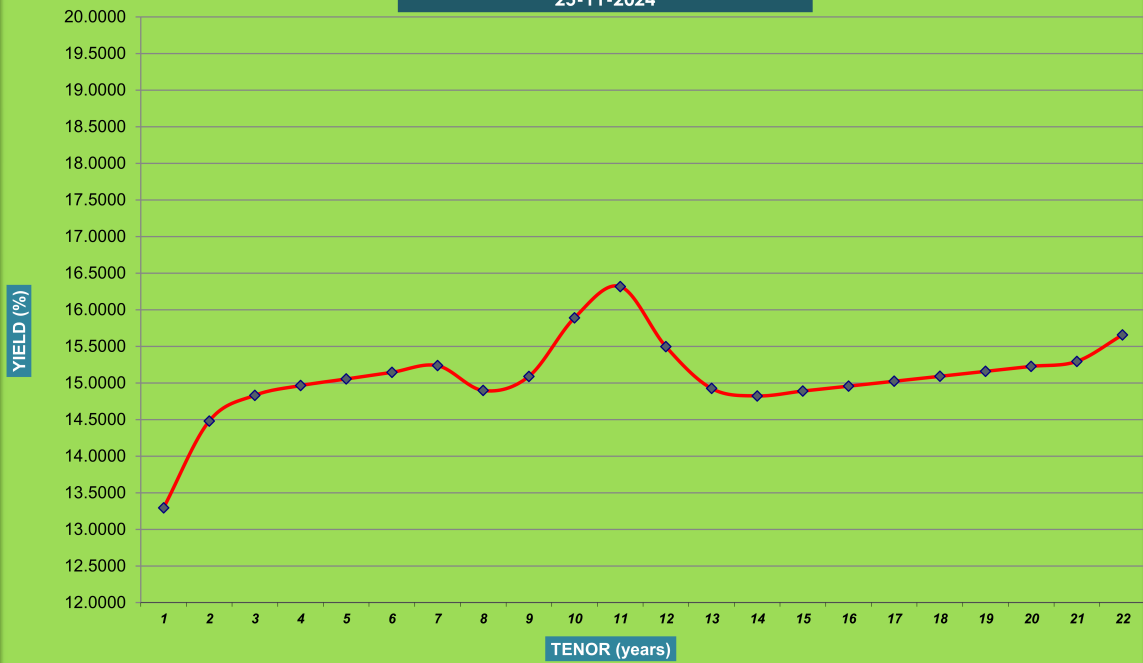


NAIROBI SECURITIES EXCHANGE YIELD CURVE
25-11-2024



25-Nov-2024

Year	YIELDS
91 day	12.0340
182 day	12.2095
1	13.2949
2	14.4802
3	14.8315
4	14.9639
5	15.0542
6	15.1450
7	15.2364
8	14.8965
9	15.0898
10	15.8903
11	16.3169
12	15.4964
13	14.9248
14	14.8229
15	14.8894
16	14.9562
17	15.0233
18	15.0907
19	15.1584
20	15.2264
21	15.2947
22	15.6568

25-Nov-2024

			Indicative yields
	364		
1	364	24-Nov-25	13.2949
2	728	23-Nov-26	
3	1,092	22-Nov-27	
4	1,456	20-Nov-28	
5	1,820	19-Nov-29	
6	2,184	18-Nov-30	
7	2,548	17-Nov-31	
8	2,912	15-Nov-32	
9	3,276	14-Nov-33	
10	3,640	13-Nov-34	
11	4,004	12-Nov-35	
12	4,368	10-Nov-36	
13	4,732	09-Nov-37	
14	5,096	08-Nov-38	
15	5,460	07-Nov-39	
16	5,824	05-Nov-40	
17	6,188	04-Nov-41	
18	6,552	03-Nov-42	
19	6,916	02-Nov-43	
20	7,280	31-Oct-44	
21	7,644	30-Oct-45	
22	8,008	29-Oct-46	
23	8,372	28-Oct-47	
24	8,736	26-Oct-48	

* based on yields traded at the NSE