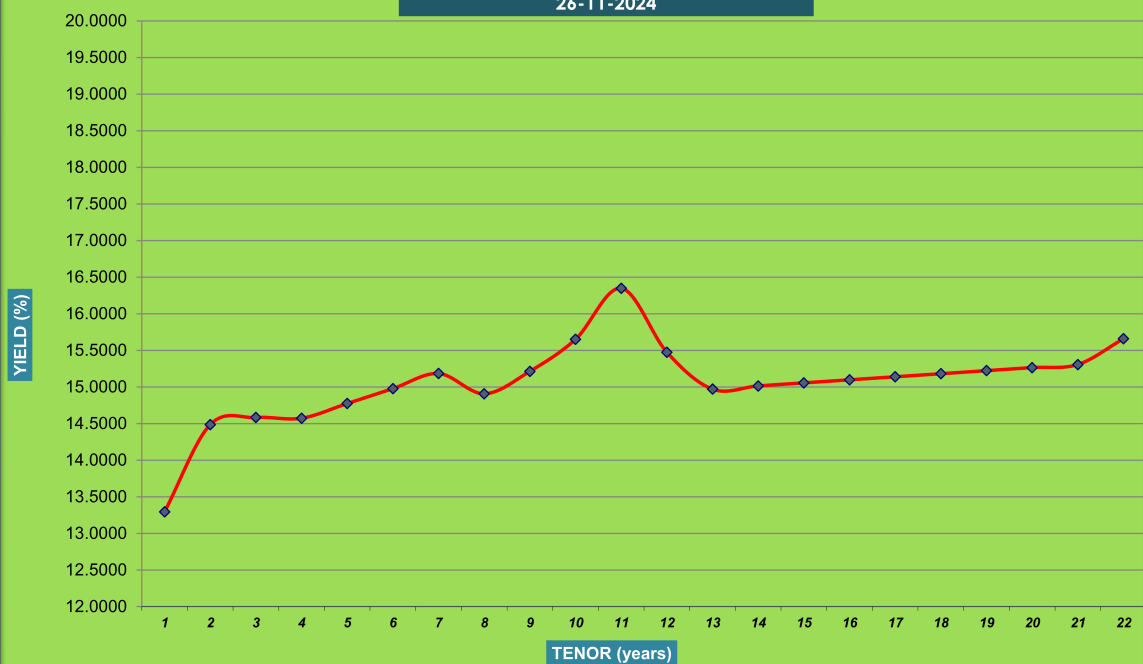


NAIROBI SECURITIES EXCHANGE YIELD CURVE
26-11-2024



26-Nov-2024

Year	YIELDS
91 day	12.0340
182 day	12.2095
1	13.2949
2	14.4846
3	14.5827
4	14.5732
5	14.7738
6	14.9771
7	15.1833
8	14.9069
9	15.2137
10	15.6514
11	16.3480
12	15.4744
13	14.9697
14	15.0144
15	15.0558
16	15.0973
17	15.1389
18	15.1806
19	15.2225
20	15.2644
21	15.3065
22	15.6585

26-Nov-2024

			Indicative yields
	364		
1	364	25-Nov-25	13.2949
2	728	24-Nov-26	
3	1,092	23-Nov-27	
4	1,456	21-Nov-28	
5	1,820	20-Nov-29	
6	2,184	19-Nov-30	
7	2,548	18-Nov-31	
8	2,912	16-Nov-32	
9	3,276	15-Nov-33	
10	3,640	14-Nov-34	
11	4,004	13-Nov-35	
12	4,368	11-Nov-36	
13	4,732	10-Nov-37	
14	5,096	09-Nov-38	
15	5,460	08-Nov-39	
16	5,824	06-Nov-40	
17	6,188	05-Nov-41	
18	6,552	04-Nov-42	
19	6,916	03-Nov-43	
20	7,280	01-Nov-44	
21	7,644	31-Oct-45	
22	8,008	30-Oct-46	
23	8,372	29-Oct-47	
24	8,736	27-Oct-48	

* based on yields traded at the NSE