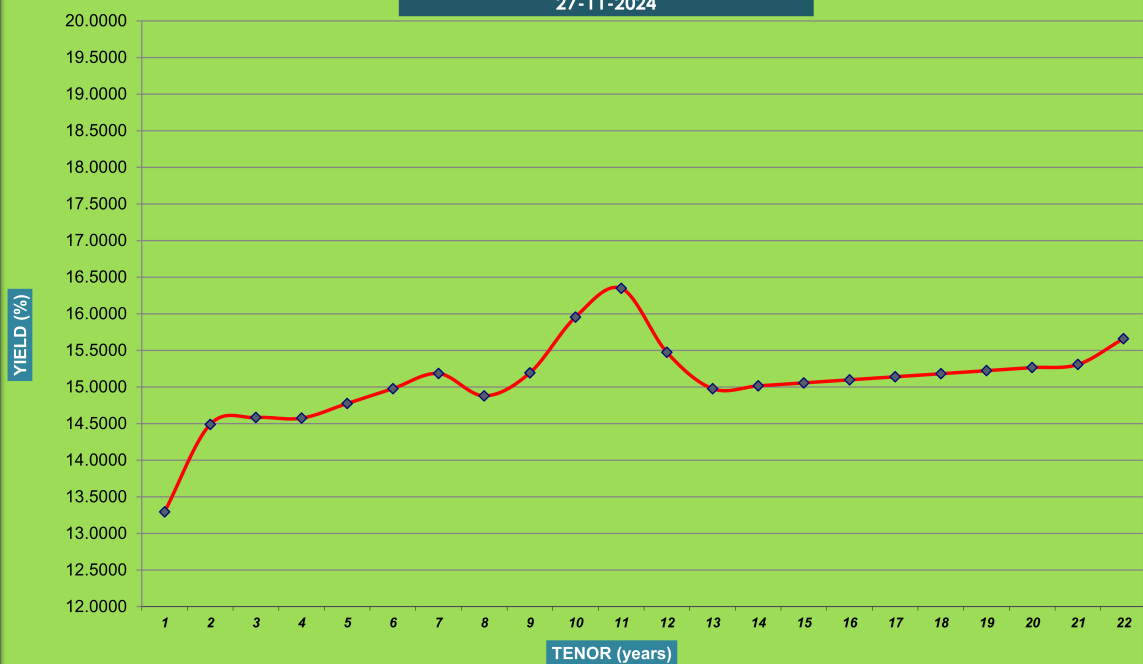


NAIROBI SECURITIES EXCHANGE YIELD CURVE
27-11-2024



27-Nov-2024

Year	YIELDS
91 day	12.0340
182 day	12.2095
1	13.2949
2	14.4890
3	14.5823
4	14.5737
5	14.7743
6	14.9777
7	15.1838
8	14.8784
9	15.1928
10	15.9553
11	16.3465
12	15.4734
13	14.9767
14	15.0145
15	15.0559
16	15.0974
17	15.1390
18	15.1807
19	15.2226
20	15.2645
21	15.3066
22	15.6602

27-Nov-2024

			Indicative yields
	364		
1	364	26-Nov-25	13.2949
2	728	25-Nov-26	
3	1,092	24-Nov-27	
4	1,456	22-Nov-28	
5	1,820	21-Nov-29	
6	2,184	20-Nov-30	
7	2,548	19-Nov-31	
8	2,912	17-Nov-32	
9	3,276	16-Nov-33	
10	3,640	15-Nov-34	
11	4,004	14-Nov-35	
12	4,368	12-Nov-36	
13	4,732	11-Nov-37	
14	5,096	10-Nov-38	
15	5,460	09-Nov-39	
16	5,824	07-Nov-40	
17	6,188	06-Nov-41	
18	6,552	05-Nov-42	
19	6,916	04-Nov-43	
20	7,280	02-Nov-44	
21	7,644	01-Nov-45	
22	8,008	31-Oct-46	
23	8,372	30-Oct-47	
24	8,736	28-Oct-48	

* based on yields traded at the NSE