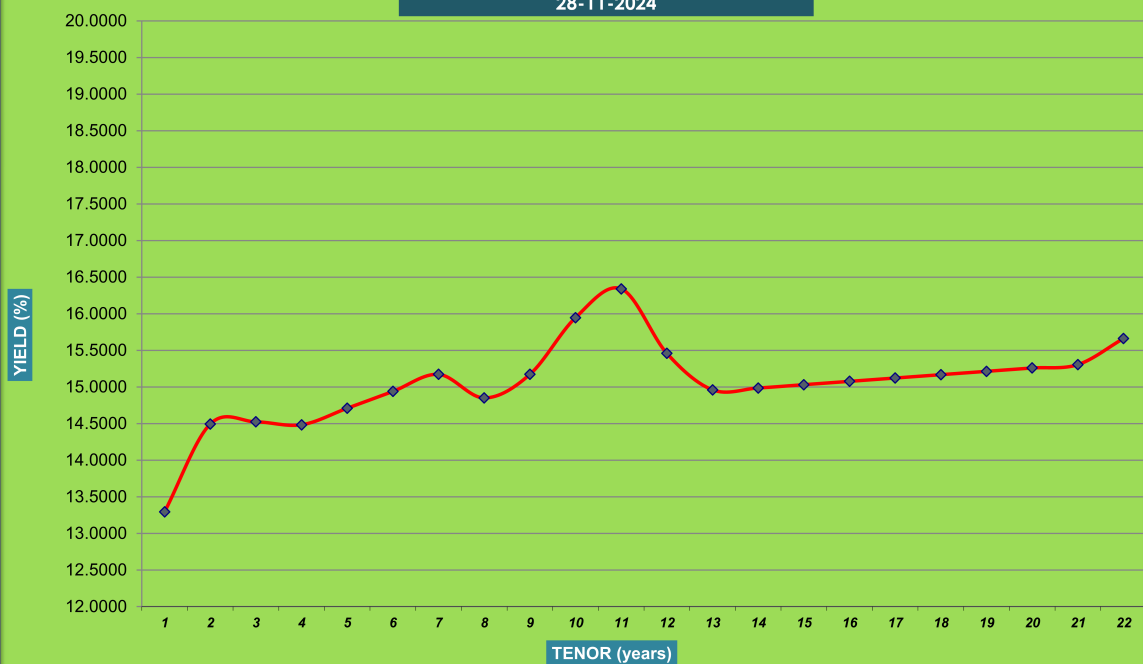


NAIROBI SECURITIES EXCHANGE YIELD CURVE
28-11-2024



28-Nov-2024

Year	YIELDS
91 day	12.0340
182 day	12.2095
1	13.2949
2	14.4934
3	14.5233
4	14.4835
5	14.7095
6	14.9389
7	15.1720
8	14.8501
9	15.1719
10	15.9470
11	16.3401
12	15.4589
13	14.9606
14	14.9860
15	15.0311
16	15.0764
17	15.1219
18	15.1674
19	15.2132
20	15.2590
21	15.3050
22	15.6618

28-Nov-2024

			Indicative yields
1	364	27-Nov-25	13.2949
2	728	26-Nov-26	
3	1,092	25-Nov-27	
4	1,456	23-Nov-28	
5	1,820	22-Nov-29	
6	2,184	21-Nov-30	
7	2,548	20-Nov-31	
8	2,912	18-Nov-32	
9	3,276	17-Nov-33	
10	3,640	16-Nov-34	
11	4,004	15-Nov-35	
12	4,368	13-Nov-36	
13	4,732	12-Nov-37	
14	5,096	11-Nov-38	
15	5,460	10-Nov-39	
16	5,824	08-Nov-40	
17	6,188	07-Nov-41	
18	6,552	06-Nov-42	
19	6,916	05-Nov-43	
20	7,280	03-Nov-44	
21	7,644	02-Nov-45	
22	8,008	01-Nov-46	
23	8,372	31-Oct-47	
24	8,736	29-Oct-48	

* based on yields traded at the NSE