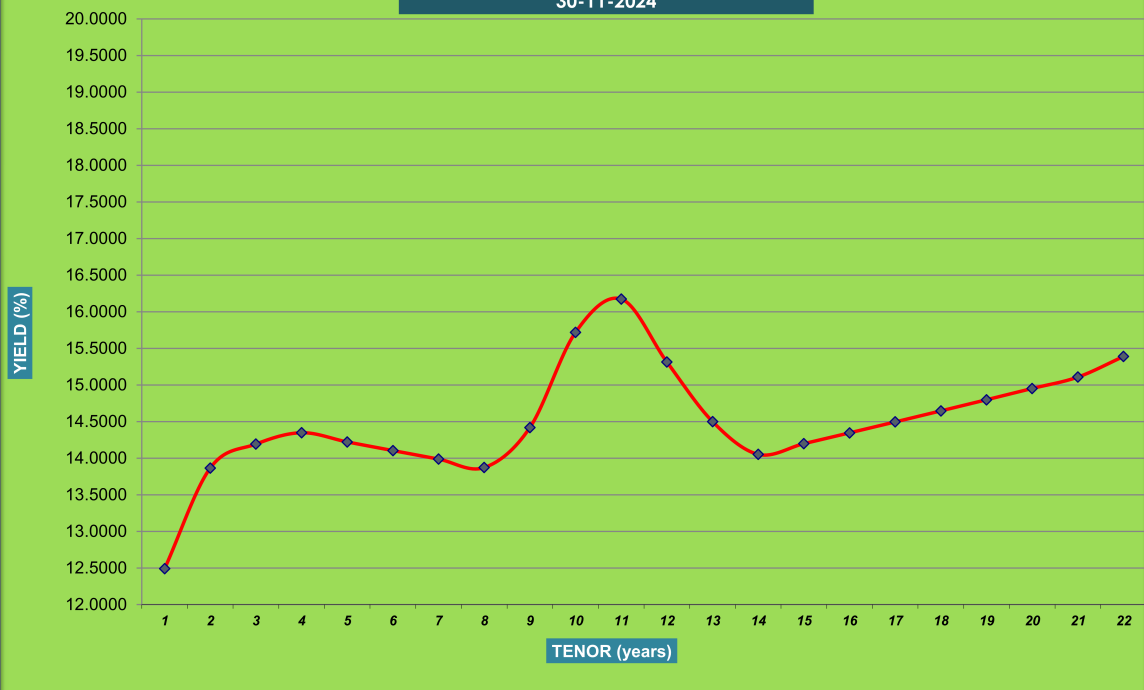


NAIROBI SECURITIES EXCHANGE YIELD CURVE
30-11-2024



29-Nov-2024

Year	YIELDS
91 day	11.2500
182 day	11.3377
1	12.4903
2	13.8653
3	14.1922
4	14.3474
5	14.2214
6	14.1039
7	13.9873
8	13.8717
9	14.4184
10	15.7190
11	16.1735
12	15.3140
13	14.5002
14	14.0518
15	14.1980
16	14.3457
17	14.4949
18	14.6457
19	14.7980
20	14.9519
21	15.1074
22	15.3886

29-Nov-2024

			Indicative yields
	364		
1	364	28-Nov-25	12.4903
2	728	27-Nov-26	
3	1,092	26-Nov-27	
4	1,456	24-Nov-28	
5	1,820	23-Nov-29	
6	2,184	22-Nov-30	
7	2,548	21-Nov-31	
8	2,912	19-Nov-32	
9	3,276	18-Nov-33	
10	3,640	17-Nov-34	
11	4,004	16-Nov-35	
12	4,368	14-Nov-36	
13	4,732	13-Nov-37	
14	5,096	12-Nov-38	
15	5,460	11-Nov-39	
16	5,824	09-Nov-40	
17	6,188	08-Nov-41	
18	6,552	07-Nov-42	
19	6,916	06-Nov-43	
20	7,280	04-Nov-44	
21	7,644	03-Nov-45	
22	8,008	02-Nov-46	
23	8,372	01-Nov-47	
24	8,736	30-Oct-48	

* based on yields traded at the NSE