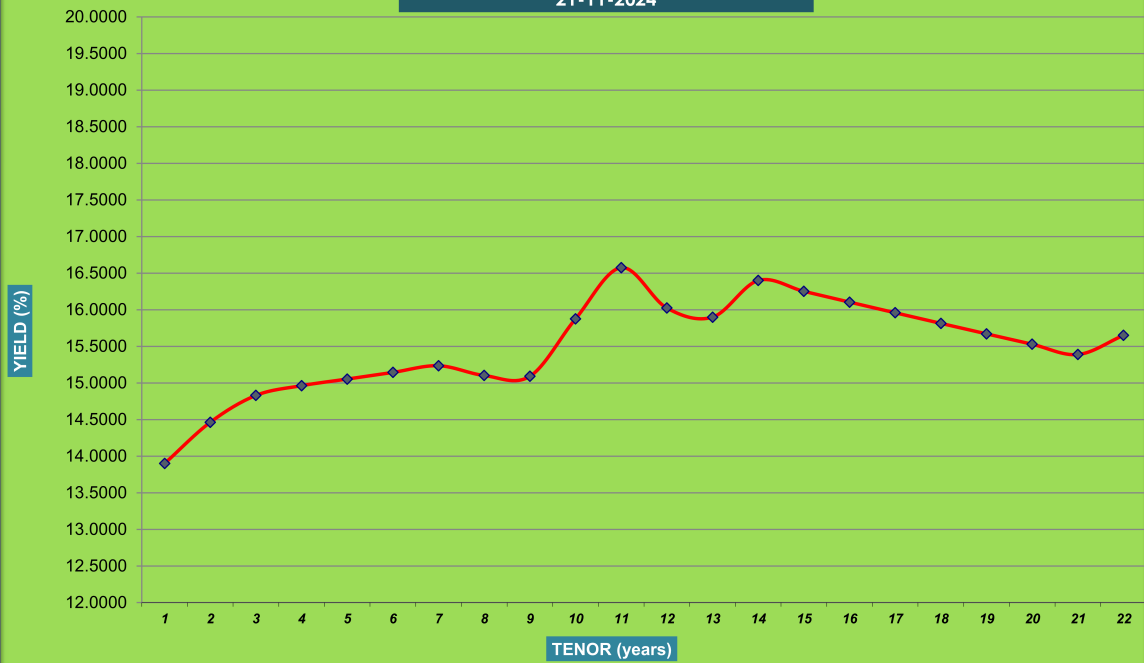


NAIROBI SECURITIES EXCHANGE YIELD CURVE  
21-11-2024



21-Nov-2024

| Year    | YIELDS  |
|---------|---------|
| 91 day  | 12.7905 |
| 182 day | 13.0585 |
| 1       | 13.8993 |
| 2       | 14.4627 |
| 3       | 14.8298 |
| 4       | 14.9629 |
| 5       | 15.0532 |
| 6       | 15.1440 |
| 7       | 15.2354 |
| 8       | 15.1019 |
| 9       | 15.0912 |
| 10      | 15.8762 |
| 11      | 16.5750 |
| 12      | 16.0232 |
| 13      | 15.8990 |
| 14      | 16.3999 |
| 15      | 16.2514 |
| 16      | 16.1043 |
| 17      | 15.9585 |
| 18      | 15.8140 |
| 19      | 15.6708 |
| 20      | 15.5289 |
| 21      | 15.3883 |
| 22      | 15.6502 |

21-Nov-2024

|    |       |           | Indicative yields |
|----|-------|-----------|-------------------|
|    | 364   |           |                   |
| 1  | 364   | 20-Nov-25 | 13.8993           |
| 2  | 728   | 19-Nov-26 |                   |
| 3  | 1,092 | 18-Nov-27 |                   |
| 4  | 1,456 | 16-Nov-28 |                   |
| 5  | 1,820 | 15-Nov-29 |                   |
| 6  | 2,184 | 14-Nov-30 |                   |
| 7  | 2,548 | 13-Nov-31 |                   |
| 8  | 2,912 | 11-Nov-32 |                   |
| 9  | 3,276 | 10-Nov-33 |                   |
| 10 | 3,640 | 09-Nov-34 |                   |
| 11 | 4,004 | 08-Nov-35 |                   |
| 12 | 4,368 | 06-Nov-36 |                   |
| 13 | 4,732 | 05-Nov-37 |                   |
| 14 | 5,096 | 04-Nov-38 |                   |
| 15 | 5,460 | 03-Nov-39 |                   |
| 16 | 5,824 | 01-Nov-40 |                   |
| 17 | 6,188 | 31-Oct-41 |                   |
| 18 | 6,552 | 30-Oct-42 |                   |
| 19 | 6,916 | 29-Oct-43 |                   |
| 20 | 7,280 | 27-Oct-44 |                   |
| 21 | 7,644 | 26-Oct-45 |                   |
| 22 | 8,008 | 25-Oct-46 |                   |
| 23 | 8,372 | 24-Oct-47 |                   |
| 24 | 8,736 | 22-Oct-48 |                   |

\* based on yields traded at the NSE