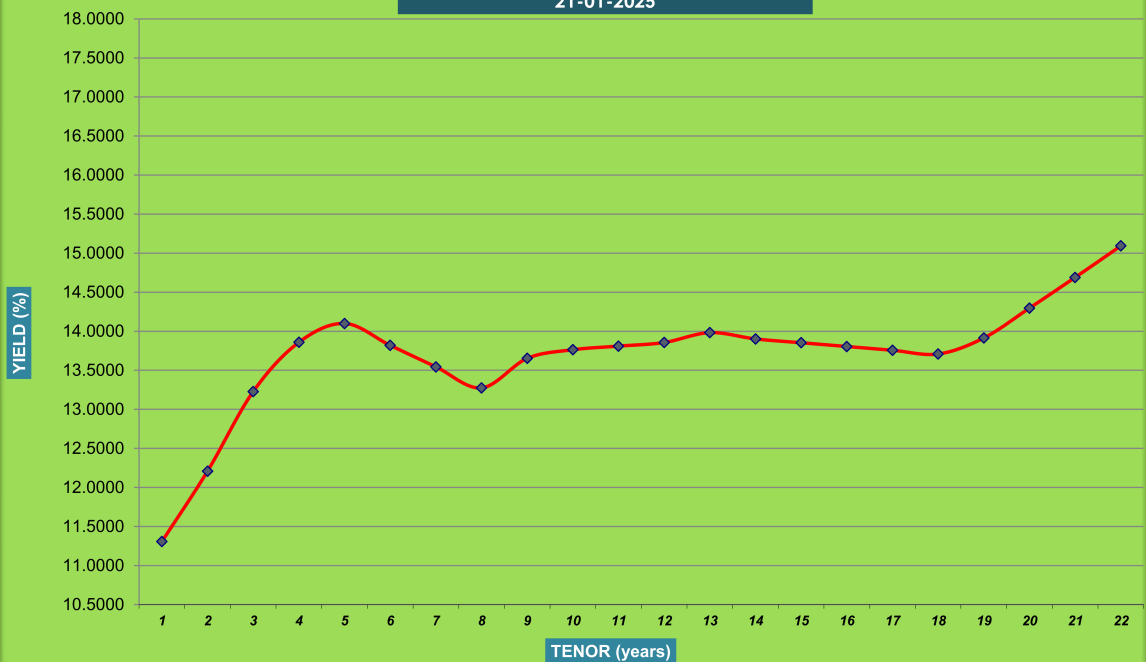


NAIROBI SECURITIES EXCHANGE YIELD CURVE
21-01-2025



21-Jan-2025

Year	YIELDS
91 day	9.8864
182 day	10.0333
1	11.3066
2	12.2093
3	13.2282
4	13.8587
5	14.1001
6	13.8194
7	13.5443
8	13.2747
9	13.6529
10	13.7633
11	13.8096
12	13.8561
13	13.9825
14	13.9016
15	13.8532
16	13.8050
17	13.7569
18	13.7090
19	13.9140
20	14.2964
21	14.6894
22	15.0931

21-Jan-2025

			Indicative yields
	364		
1	364	20-Jan-26	11.3066
2	728	19-Jan-27	
3	1,092	18-Jan-28	
4	1,456	16-Jan-29	
5	1,820	15-Jan-30	
6	2,184	14-Jan-31	
7	2,548	13-Jan-32	
8	2,912	11-Jan-33	
9	3,276	10-Jan-34	
10	3,640	09-Jan-35	
11	4,004	08-Jan-36	
12	4,368	06-Jan-37	
13	4,732	05-Jan-38	
14	5,096	04-Jan-39	
15	5,460	03-Jan-40	
16	5,824	01-Jan-41	
17	6,188	31-Dec-41	
18	6,552	30-Dec-42	
19	6,916	29-Dec-43	
20	7,280	27-Dec-44	
21	7,644	26-Dec-45	
22	8,008	25-Dec-46	
23	8,372	24-Dec-47	
24	8,736	22-Dec-48	

* based on yields traded at the NSE