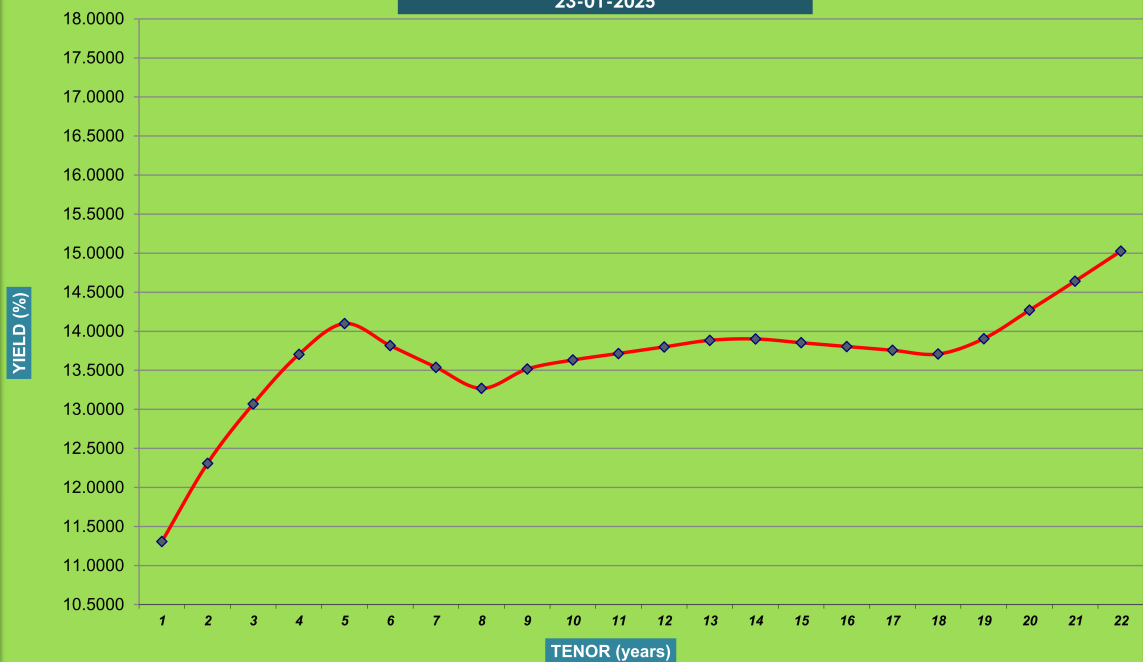


NAIROBI SECURITIES EXCHANGE YIELD CURVE
23-01-2025



23-Jan-2025

Year	YIELDS
91 day	9.8864
182 day	10.0333
1	11.3066
2	12.3092
3	13.0692
4	13.7032
5	14.0982
6	13.8159
7	13.5393
8	13.2683
9	13.5166
10	13.6319
11	13.7155
12	13.7996
13	13.8842
14	13.9014
15	13.8530
16	13.8047
17	13.7567
18	13.7088
19	13.9053
20	14.2692
21	14.6427
22	15.0259

23-Jan-2025

			Indicative yields
	364		
1	364	22-Jan-26	11.3066
2	728	21-Jan-27	
3	1,092	20-Jan-28	
4	1,456	18-Jan-29	
5	1,820	17-Jan-30	
6	2,184	16-Jan-31	
7	2,548	15-Jan-32	
8	2,912	13-Jan-33	
9	3,276	12-Jan-34	
10	3,640	11-Jan-35	
11	4,004	10-Jan-36	
12	4,368	08-Jan-37	
13	4,732	07-Jan-38	
14	5,096	06-Jan-39	
15	5,460	05-Jan-40	
16	5,824	03-Jan-41	
17	6,188	02-Jan-42	
18	6,552	01-Jan-43	
19	6,916	31-Dec-43	
20	7,280	29-Dec-44	
21	7,644	28-Dec-45	
22	8,008	27-Dec-46	
23	8,372	26-Dec-47	
24	8,736	24-Dec-48	

* based on yields traded at the NSE