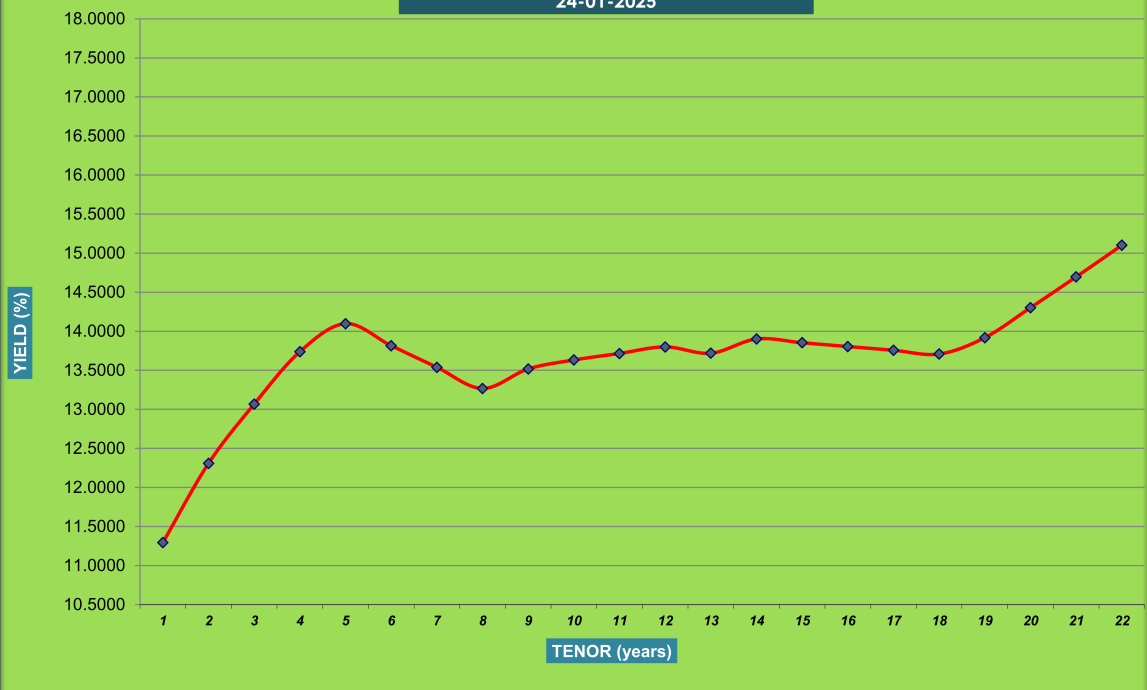


NAIROBI SECURITIES EXCHANGE YIELD CURVE
24-01-2025



24-Jan-2025

Year	YIELDS
91 day	9.5252
182 day	10.0279
1	11.2945
2	12.3087
3	13.0675
4	13.7383
5	14.0974
6	13.8152
7	13.5386
8	13.2675
9	13.5174
10	13.6321
11	13.7157
12	13.7998
13	13.7189
14	13.9012
15	13.8528
16	13.8046
17	13.7565
18	13.7086
19	13.9178
20	14.3016
21	14.6960
22	15.1013

24-Jan-2025

			Indicative yields
	364		
1	364	23-Jan-26	11.2945
2	728	22-Jan-27	
3	1,092	21-Jan-28	
4	1,456	19-Jan-29	
5	1,820	18-Jan-30	
6	2,184	17-Jan-31	
7	2,548	16-Jan-32	
8	2,912	14-Jan-33	
9	3,276	13-Jan-34	
10	3,640	12-Jan-35	
11	4,004	11-Jan-36	
12	4,368	09-Jan-37	
13	4,732	08-Jan-38	
14	5,096	07-Jan-39	
15	5,460	06-Jan-40	
16	5,824	04-Jan-41	
17	6,188	03-Jan-42	
18	6,552	02-Jan-43	
19	6,916	01-Jan-44	
20	7,280	30-Dec-44	
21	7,644	29-Dec-45	
22	8,008	28-Dec-46	
23	8,372	27-Dec-47	
24	8,736	25-Dec-48	

* based on yields traded at the NSE