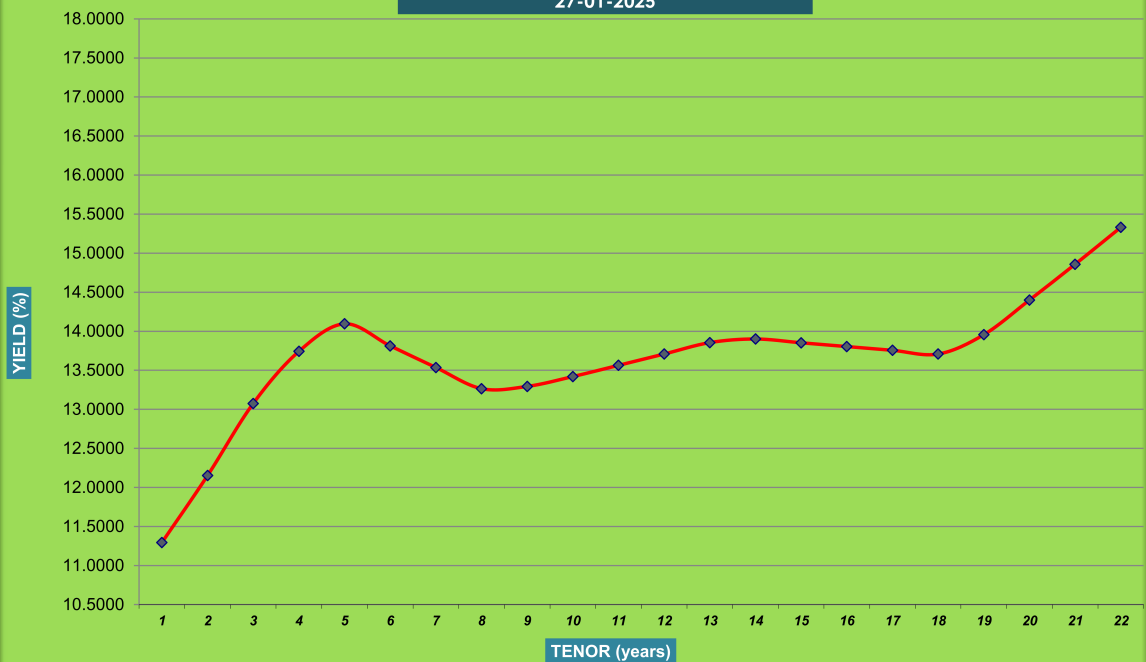


NAIROBI SECURITIES EXCHANGE YIELD CURVE  
27-01-2025



27-Jan-2025

| Year    | YIELDS  |
|---------|---------|
| 91 day  | 9.5252  |
| 182 day | 10.0279 |
| 1       | 11.2945 |
| 2       | 12.1526 |
| 3       | 13.0758 |
| 4       | 13.7424 |
| 5       | 14.0951 |
| 6       | 13.8129 |
| 7       | 13.5363 |
| 8       | 13.2653 |
| 9       | 13.2938 |
| 10      | 13.4202 |
| 11      | 13.5636 |
| 12      | 13.7085 |
| 13      | 13.8550 |
| 14      | 13.9008 |
| 15      | 13.8524 |
| 16      | 13.8042 |
| 17      | 13.7561 |
| 18      | 13.7082 |
| 19      | 13.9562 |
| 20      | 14.4001 |
| 21      | 14.8582 |
| 22      | 15.3308 |

27-Jan-2025

|    |       |           | Indicative yields |
|----|-------|-----------|-------------------|
|    | 364   |           |                   |
| 1  | 364   | 26-Jan-26 | 11.2945           |
| 2  | 728   | 25-Jan-27 |                   |
| 3  | 1,092 | 24-Jan-28 |                   |
| 4  | 1,456 | 22-Jan-29 |                   |
| 5  | 1,820 | 21-Jan-30 |                   |
| 6  | 2,184 | 20-Jan-31 |                   |
| 7  | 2,548 | 19-Jan-32 |                   |
| 8  | 2,912 | 17-Jan-33 |                   |
| 9  | 3,276 | 16-Jan-34 |                   |
| 10 | 3,640 | 15-Jan-35 |                   |
| 11 | 4,004 | 14-Jan-36 |                   |
| 12 | 4,368 | 12-Jan-37 |                   |
| 13 | 4,732 | 11-Jan-38 |                   |
| 14 | 5,096 | 10-Jan-39 |                   |
| 15 | 5,460 | 09-Jan-40 |                   |
| 16 | 5,824 | 07-Jan-41 |                   |
| 17 | 6,188 | 06-Jan-42 |                   |
| 18 | 6,552 | 05-Jan-43 |                   |
| 19 | 6,916 | 04-Jan-44 |                   |
| 20 | 7,280 | 02-Jan-45 |                   |
| 21 | 7,644 | 01-Jan-46 |                   |
| 22 | 8,008 | 31-Dec-46 |                   |
| 23 | 8,372 | 30-Dec-47 |                   |
| 24 | 8,736 | 28-Dec-48 |                   |

\* based on yields traded at the NSE