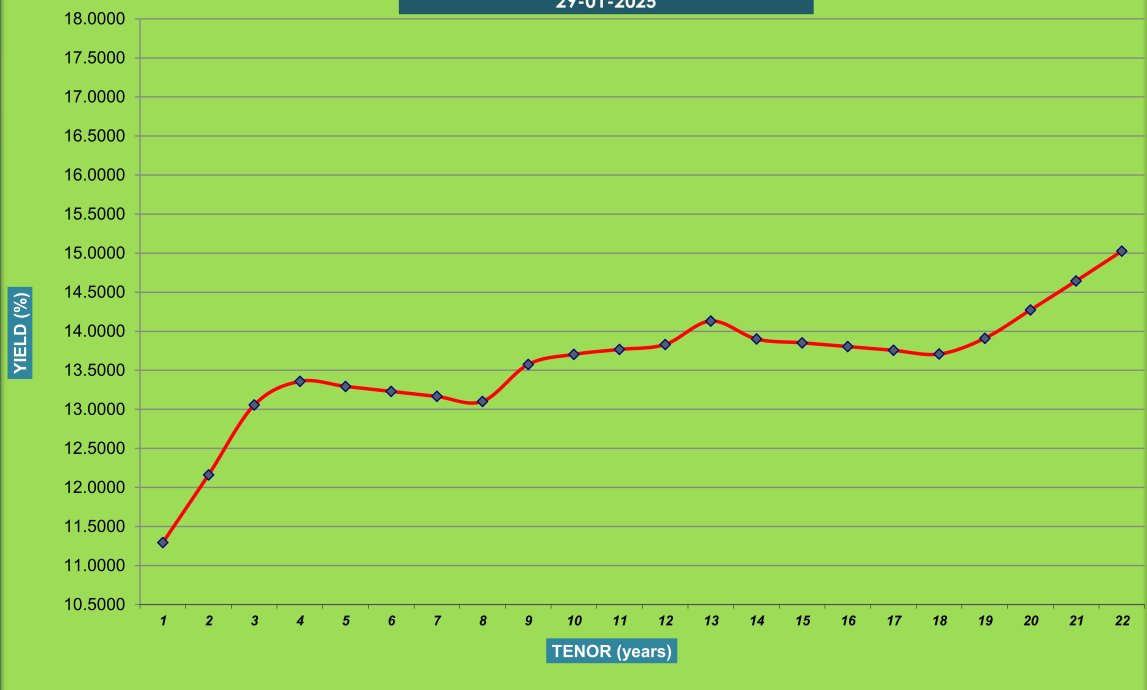


NAIROBI SECURITIES EXCHANGE YIELD CURVE  
29-01-2025



29-Jan-2025

| Year    | YIELDS  |
|---------|---------|
| 91 day  | 9.5252  |
| 182 day | 10.0279 |
| 1       | 11.2945 |
| 2       | 12.1618 |
| 3       | 13.0552 |
| 4       | 13.3585 |
| 5       | 13.2939 |
| 6       | 13.2297 |
| 7       | 13.1657 |
| 8       | 13.1021 |
| 9       | 13.5755 |
| 10      | 13.7039 |
| 11      | 13.7674 |
| 12      | 13.8313 |
| 13      | 14.1318 |
| 14      | 13.9006 |
| 15      | 13.8522 |
| 16      | 13.8039 |
| 17      | 13.7559 |
| 18      | 13.7080 |
| 19      | 13.9102 |
| 20      | 14.2726 |
| 21      | 14.6444 |
| 22      | 15.0259 |

29-Jan-2025

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

\* based on yields traded at the NSE