

| ITEM      | AMOUNT(M) | LENDING RATE % | WEIGHTED AV % |
|-----------|-----------|----------------|---------------|
| 1         | 100       | 9.45           | 0.0504        |
| 2         | 200       | 9.48           | 0.1012        |
| 3         | 200       | 9.48           | 0.1012        |
| 4         | 600       | 9.49           | 0.3038        |
| 5         | 2000      | 9.50           | 1.0139        |
| 6         | 1000      | 9.50           | 0.5069        |
| 7         | 400       | 9.50           | 0.2028        |
| 8         | 100       | 9.50           | 0.0507        |
| 9         | 300       | 9.50           | 0.1521        |
| 10        | 150       | 9.50           | 0.0760        |
| 11        | 100       | 9.50           | 0.0507        |
| 12        | 300       | 9.50           | 0.1521        |
| 13        | 500       | 9.51           | 0.2537        |
| 14        | 500       | 9.51           | 0.2537        |
| 15        | 500       | 9.51           | 0.2537        |
| 16        | 100       | 9.51           | 0.0507        |
| 17        | 100       | 9.51           | 0.0507        |
| 18        | 500       | 9.51           | 0.2537        |
| 19        | 2000      | 9.51           | 1.0149        |
| 20        | 1500      | 9.51           | 0.7612        |
| 21        | 2190      | 9.51           | 1.1114        |
| 22        | 1500      | 9.51           | 0.7612        |
| 23        | 500       | 9.52           | 0.2540        |
| 24        | 200       | 9.52           | 0.1016        |
| 25        | 100       | 9.55           | 0.0510        |
| 26        | 1500      | 9.55           | 0.7644        |
| 27        | 300       | 9.55           | 0.1529        |
| 28        | 400       | 9.55           | 0.2038        |
| 29        | 300       | 9.55           | 0.1529        |
| 30        | 300       | 9.55           | 0.1529        |
| 31        | 100       | 9.55           | 0.0510        |
| 32        | 200       | 9.55           | 0.1019        |
| 18,740.00 |           | TODAYS AVERAGE | 9.5133        |

HORIZONTAL REPO TRANSACTIONS

| SETTLEMENT | RATE | TENOR |
|------------|------|-------|
| 0.00       | 0.00 | 0     |

DAILY CBK LENDING

| PRINCIPAL LOAN(Kshs M) | DAYS TO MATURITY | INTEREST RATE | INTEREST CHARGED(Kshs) |
|------------------------|------------------|---------------|------------------------|
| 0                      | 0                | 10.25         | .00                    |
| TOTAL                  |                  |               | .00                    |

