

| ITEM      | AMOUNT(M) | LENDING RATE % | WEIGHTED AV % |
|-----------|-----------|----------------|---------------|
| 1         | 150       | 9.00           | 0.0619        |
| 2         | 2000      | 9.00           | 0.8257        |
| 3         | 150       | 9.20           | 0.0633        |
| 4         | 100       | 9.20           | 0.0422        |
| 5         | 600       | 9.25           | 0.2546        |
| 6         | 2000      | 9.25           | 0.8486        |
| 7         | 1800      | 9.25           | 0.7638        |
| 8         | 700       | 9.25           | 0.2970        |
| 9         | 100       | 9.25           | 0.0424        |
| 10        | 3500      | 9.25           | 1.4851        |
| 11        | 1200      | 9.25           | 0.5092        |
| 12        | 1000      | 9.25           | 0.4243        |
| 13        | 2000      | 9.25           | 0.8486        |
| 14        | 1200      | 9.25           | 0.5092        |
| 15        | 50        | 9.30           | 0.0213        |
| 16        | 200       | 9.45           | 0.0867        |
| 17        | 100       | 9.50           | 0.0436        |
| 18        | 1000      | 9.50           | 0.4358        |
| 19        | 50        | 9.50           | 0.0218        |
| 20        | 1000      | 9.50           | 0.4358        |
| 21        | 1000      | 9.53           | 0.4372        |
| 22        | 200       | 9.55           | 0.0876        |
| 23        | 100       | 9.55           | 0.0438        |
| 24        | 200       | 9.55           | 0.0876        |
| 25        | 200       | 9.55           | 0.0876        |
| 26        | 400       | 9.55           | 0.1752        |
| 27        | 300       | 9.55           | 0.1314        |
| 28        | 500       | 9.60           | 0.2202        |
| 21,800.00 |           | TODAYS AVERAGE | 9.2915        |

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            | .00                    |
| TOTAL                  |                  |               | .00                    |

SOURCE: FINANCIAL MARKETS DEPARTMENT, CENTRAL BANK OF KENYA

