

| ITEM      | AMOUNT(M) | LENDING RATE % | WEIGHTED AV % |
|-----------|-----------|----------------|---------------|
| 1         | 600       | 9.35           | 0.1551        |
| 2         | 2800      | 9.40           | 0.7275        |
| 3         | 1000      | 9.40           | 0.2598        |
| 4         | 300       | 9.45           | 0.0784        |
| 5         | 500       | 9.45           | 0.1306        |
| 6         | 300       | 9.48           | 0.0786        |
| 7         | 100       | 9.48           | 0.0262        |
| 8         | 3000      | 9.50           | 0.7877        |
| 9         | 2600      | 9.50           | 0.6827        |
| 10        | 2100      | 9.50           | 0.5514        |
| 11        | 500       | 9.50           | 0.1313        |
| 12        | 1000      | 9.50           | 0.2626        |
| 13        | 100       | 9.50           | 0.0263        |
| 14        | 100       | 9.50           | 0.0263        |
| 15        | 150       | 9.50           | 0.0394        |
| 16        | 50        | 9.50           | 0.0131        |
| 17        | 50        | 9.50           | 0.0131        |
| 18        | 50        | 9.50           | 0.0131        |
| 19        | 600       | 9.50           | 0.1575        |
| 20        | 400       | 9.50           | 0.1050        |
| 21        | 250       | 9.50           | 0.0656        |
| 22        | 200       | 9.50           | 0.0525        |
| 23        | 100       | 9.50           | 0.0263        |
| 24        | 100       | 9.50           | 0.0263        |
| 25        | 500       | 9.51           | 0.1314        |
| 26        | 1000      | 9.51           | 0.2629        |
| 27        | 500       | 9.51           | 0.1314        |
| 28        | 1200      | 9.51           | 0.3154        |
| 29        | 1000      | 9.51           | 0.2629        |
| 30        | 2500      | 9.51           | 0.6571        |
| 31        | 100       | 9.53           | 0.0263        |
| 32        | 200       | 9.55           | 0.0528        |
| 33        | 200       | 9.55           | 0.0528        |
| 34        | 100       | 9.55           | 0.0264        |
| 35        | 300       | 9.55           | 0.0792        |
| 36        | 300       | 9.55           | 0.0792        |
| 37        | 500       | 9.55           | 0.1320        |
| 38        | 500       | 9.55           | 0.1320        |
| 39        | 200       | 9.55           | 0.0528        |
| 40        | 100       | 9.55           | 0.0264        |
| 41        | 100       | 9.55           | 0.0264        |
| 42        | 100       | 9.55           | 0.0264        |
| 43        | 50        | 9.55           | 0.0132        |
| 44        | 200       | 9.55           | 0.0528        |
| 45        | 80        | 9.55           | 0.0211        |
| 46        | 50        | 9.55           | 0.0132        |
| 47        | 500       | 9.60           | 0.1327        |
| 48        | 100       | 9.60           | 0.0265        |
| 49        | 250       | 9.60           | 0.0663        |
| 50        | 100       | 9.60           | 0.0265        |
| 51        | 1200      | 9.60           | 0.3184        |
| 52        | 200       | 9.60           | 0.0531        |
| 53        | 50        | 9.65           | 0.0133        |
| 54        | 1500      | 9.65           | 0.4001        |
| 55        | 1300      | 9.65           | 0.3467        |
| 56        | 1000      | 9.65           | 0.2667        |
| 57        | 50        | 9.65           | 0.0133        |
| 58        | 100       | 9.70           | 0.0268        |
| 59        | 1600      | 9.75           | 0.4312        |
| 60        | 1000      | 9.75           | 0.2695        |
| 61        | 500       | 9.75           | 0.1347        |
| 36,180.00 |           | TODAYS AVERAGE | 9.5364        |

HORIZONTAL REPO TRANSACTIONS

| SETTLEMENT | RATE | TENOR |
|------------|------|-------|
| 100.00     | 9.95 | 36    |
| 200.00     | 9.95 | 28    |
| 200.00     | 9.95 | 21    |

**DAILY CBK LENDING**

| PRINCIPAL LOAN(Kshs M) | DAYS TO MATURITY | INTEREST RATE | INTEREST CHARGED(Kshs) |
|------------------------|------------------|---------------|------------------------|
| 4800                   | 1                | 10.25         | 1,347,945.20           |
| TOTAL                  |                  |               | <b>1,347,945.20</b>    |

Prepared By Checked By **SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA**