

| ITEM      | AMOUNT(M) | LENDING RATE % | WEIGHTED AV % |
|-----------|-----------|----------------|---------------|
| 1         | 1500      | 9.23           | 0.7822        |
| 2         | 100       | 9.23           | 0.0521        |
| 3         | 150       | 9.23           | 0.0782        |
| 4         | 200       | 9.25           | 0.1045        |
| 5         | 2000      | 9.25           | 1.0452        |
| 6         | 500       | 9.25           | 0.2613        |
| 7         | 300       | 9.25           | 0.1568        |
| 8         | 400       | 9.25           | 0.2090        |
| 9         | 600       | 9.25           | 0.3136        |
| 10        | 1000      | 9.25           | 0.5226        |
| 11        | 1000      | 9.25           | 0.5226        |
| 12        | 500       | 9.25           | 0.2613        |
| 13        | 1000      | 9.25           | 0.5226        |
| 14        | 100       | 9.25           | 0.0523        |
| 15        | 500       | 9.25           | 0.2613        |
| 16        | 400       | 9.25           | 0.2090        |
| 17        | 500       | 9.25           | 0.2613        |
| 18        | 150       | 9.25           | 0.0784        |
| 19        | 500       | 9.25           | 0.2613        |
| 20        | 300       | 9.25           | 0.1568        |
| 21        | 250       | 9.25           | 0.1306        |
| 22        | 150       | 9.25           | 0.0784        |
| 23        | 400       | 9.25           | 0.2090        |
| 24        | 200       | 9.25           | 0.1045        |
| 25        | 200       | 9.25           | 0.1045        |
| 26        | 1000      | 9.25           | 0.5226        |
| 27        | 1000      | 9.25           | 0.5226        |
| 28        | 1000      | 9.25           | 0.5226        |
| 29        | 200       | 9.26           | 0.1046        |
| 30        | 500       | 9.26           | 0.2616        |
| 31        | 500       | 9.26           | 0.2616        |
| 32        | 100       | 9.26           | 0.0523        |
| 33        | 150       | 9.27           | 0.0786        |
| 34        | 150       | 9.27           | 0.0786        |
| 35        | 200       | 9.27           | 0.1047        |
| 17,700.00 |           | TODAYS AVERAGE | 9.2493        |

HORIZONTAL REPO TRANSACTIONS

| SETTLEMENT | RATE | TENOR |
|------------|------|-------|
| 1,000.00   | 9.35 | 10    |

DAILY CBK LENDING

| PRINCIPAL LOAN(Kshs M) | DAYS TO MATURITY | INTEREST RATE | INTEREST CHARGED(Kshs) |
|------------------------|------------------|---------------|------------------------|
| 0                      | 0                | 10            | .00                    |
| TOTAL                  |                  |               | .00                    |

