

| ITEM | AMOUNT(M) | LENDING RATE % | WEIGHTED AV % |
|------|-----------|----------------|---------------|
| 1    | 1200      | 9.23           | 1.3425        |
| 2    | 500       | 9.23           | 0.5594        |
| 3    | 500       | 9.23           | 0.5594        |
| 4    | 900       | 9.24           | 1.0080        |
| 5    | 100       | 9.25           | 0.1121        |
| 6    | 400       | 9.25           | 0.4485        |
| 7    | 400       | 9.25           | 0.4485        |
| 8    | 100       | 9.25           | 0.1121        |
| 9    | 100       | 9.25           | 0.1121        |
| 10   | 700       | 9.25           | 0.7848        |
| 11   | 300       | 9.25           | 0.3364        |
| 12   | 300       | 9.25           | 0.3364        |
| 13   | 300       | 9.26           | 0.3367        |
| 14   | 150       | 9.26           | 0.1684        |
| 15   | 100       | 9.26           | 0.1122        |
| 16   | 1200      | 9.28           | 1.3498        |
| 17   | 1000      | 9.28           | 1.1248        |
|      | 8,250.00  | TODAYS AVERAGE | 9.2522        |

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

