

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	2000	9.60	1.3964
2	2000	9.60	1.3964
3	300	9.60	0.2095
4	250	9.60	0.1745
5	500	9.60	0.3491
6	800	9.60	0.5585
7	300	9.60	0.2095
8	500	9.60	0.3491
9	200	9.65	0.1404
10	200	9.65	0.1404
11	400	9.65	0.2807
12	200	9.65	0.1404
13	1000	9.65	0.7018
14	2500	9.65	1.7545
15	350	9.65	0.2456
16	500	9.70	0.3527
17	50	9.70	0.0353
18	50	9.70	0.0353
19	250	9.70	0.1764
20	200	9.70	0.1411
21	500	9.70	0.3527
22	400	9.70	0.2822
23	300	9.75	0.2127
13,750.00		TODAYS AVERAGE	9.6351

HORIZONTAL REPO TRANSACTIONS

SETTLEMENT	RATE	TENOR
1,000.00	9.75	7

DAILY CBK LENDING

PRINCIPAL LOAN(Kshs M)	DAYS TO MATURITY	INTEREST RATE	INTEREST CHARGED(Kshs)
0	0	10.50	.00
TOTAL			.00

Prepared By.....FIO.....

Checked ByFIO.....

SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA

