

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	300	9.50	0.5229
2	150	9.50	0.2615
3	100	9.59	0.1760
4	150	9.60	0.2642
5	500	9.60	0.8807
6	400	9.60	0.7046
7	300	9.60	0.5284
8	50	9.60	0.0881
9	200	9.65	0.3541
10	100	9.65	0.1771
11	300	9.65	0.5312
12	250	9.65	0.4427
13	100	9.70	0.1780
14	200	9.70	0.3560
15	50	9.70	0.0890
16	50	9.75	0.0894
17	150	9.75	0.2683
18	100	9.75	0.1789
19	2000	9.75	3.5780
5,450.00		TODAYS AVERAGE	9.6691

HORIZONTAL REPO TRANSACTIONS

SETTLEMENT	RATE	TENOR
3,000.00	9.75	15

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

