

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	2500	9.45	1.4530
2	2000	9.45	1.1624
3	1500	9.45	0.8718
4	2300	9.45	1.3367
5	50	9.45	0.0291
6	200	9.45	0.1162
7	100	9.45	0.0581
8	100	9.48	0.0583
9	200	9.48	0.1166
10	600	9.48	0.3498
11	600	9.48	0.3498
12	400	9.48	0.2332
13	300	9.50	0.1753
14	200	9.50	0.1169
15	200	9.50	0.1169
16	100	9.50	0.0584
17	400	9.50	0.2337
18	500	9.50	0.2921
19	300	9.50	0.1753
20	60	9.50	0.0351
21	200	9.50	0.1169
22	150	9.50	0.0876
23	50	9.50	0.0292
24	700	9.50	0.4090
25	300	9.53	0.1758
26	200	9.54	0.1173
27	200	9.55	0.1175
28	100	9.55	0.0587
29	100	9.55	0.0587
30	200	9.55	0.1175
31	100	9.55	0.0587
32	50	9.55	0.0294
33	100	9.55	0.0587
34	50	9.55	0.0294
35	150	9.60	0.0886
36	200	9.60	0.1181
37	100	9.60	0.0590
38	700	9.70	0.4176
16,260.00		TODAYS AVERAGE	9.4863

HORIZONTAL REPO TRANSACTIONS

SETTLEMENT	RATE	TENOR
1,125.00	9.55	3

DAILY CBK LENDING

PRINCIPAL LOAN(Kshs M)	DAYS TO MATURITY	INTEREST RATE	INTEREST CHARGED(Kshs)
4200	1	10.25	1,179,452.05
TOTAL			1,179,452.05

