

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	2600	9.40	0.9875
2	350	9.40	0.1329
3	3800	9.43	1.4478
4	3000	9.45	1.1455
5	2100	9.45	0.8018
6	1100	9.45	0.4200
7	1000	9.45	0.3818
8	800	9.45	0.3055
9	2000	9.47	0.7653
10	1000	9.47	0.3826
11	100	9.50	0.0384
12	500	9.50	0.1919
13	600	9.50	0.2303
14	100	9.50	0.0384
15	100	9.50	0.0384
16	300	9.50	0.1152
17	50	9.50	0.0192
18	800	9.52	0.3077
19	500	9.54	0.1927
20	300	9.55	0.1158
21	200	9.55	0.0772
22	50	9.55	0.0193
23	50	9.55	0.0193
24	200	9.55	0.0772
25	50	9.55	0.0193
26	100	9.55	0.0386
27	60	9.55	0.0232
28	200	9.55	0.0772
29	500	9.58	0.1935
30	50	9.60	0.0194
31	30	9.60	0.0116
32	300	9.60	0.1164
33	100	9.60	0.0388
34	100	9.60	0.0388
35	100	9.60	0.0388
36	60	9.60	0.0233
37	1500	9.65	0.5848
24,750.00		TODAYS AVERAGE	9.4751

HORIZONTAL REPO TRANSACTIONS

SETTLEMENT	RATE	TENOR
2,595.00	9.58	7

DAILY CBK LENDING

PRINCIPAL LOAN(Kshs M)	DAYS TO MATURITY	INTEREST RATE	INTEREST CHARGED(Kshs)
500	1	10.25	140,410.95
TOTAL			140,410.95

