

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	800	9.40	0.4098
2	500	9.45	0.2575
3	150	9.50	0.0777
4	100	9.55	0.0520
5	150	9.55	0.0781
6	300	9.55	0.1561
7	100	9.58	0.0522
8	200	9.58	0.1044
9	3800	9.58	1.9839
10	50	9.59	0.0261
11	1000	9.59	0.5226
12	1000	9.59	0.5226
13	1000	9.59	0.5226
14	400	9.60	0.2093
15	200	9.60	0.1046
16	1000	9.60	0.5232
17	100	9.60	0.0523
18	300	9.60	0.1569
19	300	9.60	0.1569
20	2000	9.60	1.0463
21	200	9.60	0.1046
22	200	9.60	0.1046
23	200	9.60	0.1046
24	200	9.60	0.1046
25	100	9.60	0.0523
26	100	9.60	0.0523
27	150	9.60	0.0785
28	200	9.60	0.1046
29	200	9.60	0.1046
30	200	9.65	0.1052
31	100	9.65	0.0526
32	50	9.65	0.0263
33	2000	9.65	1.0518
34	200	9.65	0.1052
35	400	9.70	0.2114
36	250	9.75	0.1328
37	50	9.75	0.0266
38	100	9.95	0.0542
18,350.00		TODAYS AVERAGE	9.5922

HORIZONTAL REPO TRANSACTIONS

SETTLEMENT	RATE	TENOR
1,500.00	9.60	1
1,664.00	9.75	7
5,116.00	9.69	2

DAILY CBK LENDING

PRINCIPAL LOAN(Kshs M)	DAYS TO MATURITY	INTEREST RATE	INTEREST CHARGED(Kshs)
300	1	10.25	84,246.60
TOTAL			84,246.60

Prepared By.....

Checked By

SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA