

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	350	10.65	0.3498
2	1000	10.70	1.0042
3	300	10.70	0.3013
4	50	10.70	0.0502
5	1000	10.70	1.0042
6	50	10.70	0.0502
7	250	10.70	0.2511
8	100	10.70	0.1004
9	300	10.70	0.3013
10	400	10.70	0.4017
11	150	10.70	0.1506
12	2000	10.70	2.0084
13	400	10.70	0.4017
14	100	10.72	0.1006
15	300	10.74	0.3024
16	100	10.75	0.1009
17	75	10.75	0.0757
18	50	10.75	0.0504
19	1000	10.75	1.0089
20	1000	10.75	1.0089
21	1000	10.75	1.0089
22	100	10.75	0.1009
23	400	10.75	0.4036
24	180	10.80	0.1824
10,655.00		TODAYS AVERAGE	10.7188

HORIZONTAL REPO TRANSACTIONS

SETTLEMENT	RATE	TENOR
400.00	10.75	14
250.00	11.47	14

Prepared By .Financial Institutions Operations Section

Checked By .Banking Services Divisin....

SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA

