

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	1500	10.60	0.6426
2	150	10.60	0.0643
3	600	10.60	0.2570
4	1600	10.60	0.6854
5	2100	10.65	0.9038
6	700	10.65	0.3013
7	2500	10.65	1.0760
8	800	10.65	0.3443
9	1500	10.65	0.6456
10	100	10.68	0.0432
11	1800	10.68	0.7769
12	1000	10.68	0.4316
13	500	10.68	0.2158
14	1000	10.68	0.4316
15	500	10.68	0.2158
16	400	10.69	0.1728
17	250	10.69	0.1080
18	1000	10.69	0.4320
19	300	10.70	0.1297
20	400	10.70	0.1730
21	500	10.70	0.2162
22	40	10.70	0.0173
23	250	10.70	0.1081
24	750	10.70	0.3243
25	250	10.70	0.1081
26	1000	10.70	0.4324
27	150	10.70	0.0649
28	300	10.70	0.1297
29	200	10.70	0.0865
30	100	10.70	0.0432
31	150	10.70	0.0649
32	200	10.70	0.0865
33	200	10.70	0.0865
34	50	10.70	0.0216
35	250	10.70	0.1081
36	300	10.71	0.1298
37	150	10.72	0.0650
38	380	10.72	0.1646
39	150	10.75	0.0652
40	50	10.75	0.0217
41	75	10.75	0.0326
42	250	10.75	0.1086
43	300	10.75	0.1303
24,745.00		TODAYS AVERAGE	10.6667

HORIZONTAL REPO TRANSACTIONS

SETTLEMENT	RATE	TENOR
1,500.00	10.75	14
600.00	10.75	7
3,000.00	10.75	7
1,500.00	10.80	14

DAILY CBK LENDING

PRINCIPAL LOAN(Kshs M)	DAYS TO MATURITY	INTEREST RATE	INTEREST CHARGED(Kshs)
200	1	13.75	75,342.50
TOTAL			75,342.50

Prepared By .Financial Institutions Operations Section

Checked By .Banking Services Divisin....

SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA