

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	300	9.75	0.2259
2	600	9.75	0.4517
3	400	9.90	0.3058
4	500	9.90	0.3822
5	1000	9.94	0.7676
6	650	9.95	0.4994
7	2000	9.95	1.5367
8	1200	9.95	0.9220
9	200	9.95	0.1537
10	1000	9.95	0.7683
11	200	9.95	0.1537
12	200	9.95	0.1537
13	400	9.95	0.3073
14	400	9.96	0.3076
15	100	9.96	0.0769
16	3200	9.96	2.4612
17	400	9.96	0.3076
18	200	10.10	0.1560
12,950.00		TODAYS AVERAGE	9.9373

HORIZONTAL REPO TRANSACTIONS

SETTLEMENT	RATE	TENOR
165.00	11.00	28
165.00	11.00	14

DAILY CBK LENDING

PRINCIPAL LOAN(Kshs M)	DAYS TO MATURITY	INTEREST RATE	INTEREST CHARGED(Kshs)
0	0	10.75	.00
TOTAL			.00

Prepared By .Financial Institutions Operations Section

Checked By .Banking Services Divisin....

SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA

