

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	200	9.65	0.1188
2	300	9.65	0.1782
3	500	9.65	0.2969
4	200	9.70	0.1194
5	400	9.70	0.2388
6	150	9.70	0.0895
7	1900	9.70	1.1342
8	200	9.70	0.1194
9	200	9.70	0.1194
10	200	9.70	0.1194
11	700	9.72	0.4187
12	1000	9.72	0.5982
13	500	9.72	0.2991
14	500	9.72	0.2991
15	1000	9.72	0.5982
16	500	9.72	0.2991
17	400	9.72	0.2393
18	150	9.72	0.0897
19	150	9.72	0.0897
20	400	9.72	0.2393
21	600	9.72	0.3589
22	200	9.73	0.1198
23	1939	9.74	1.1623
24	300	9.75	0.1800
25	500	9.75	0.3000
26	1300	9.75	0.7800
27	60	9.75	0.0360
28	1000	9.75	0.6000
29	400	9.75	0.2400
30	400	9.75	0.2400
16,249.00		TODAYS AVERAGE	9.7215

HORIZONTAL REPO TRANSACTIONS

SETTLEMENT	RATE	TENOR
0.00	0.00	0

DAILY CBK LENDING

PRINCIPAL LOAN(Kshs M)	DAYS TO MATURITY	INTEREST RATE	INTEREST CHARGED(Kshs)
3500	3	10.50	3,020,547.95
TOTAL			3,020,547.95

Prepared By...FIO.....

Checked ByFIO.....

