

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	500	9.30	0.1205
2	500	9.40	0.1217
3	300	9.44	0.0734
4	2500	9.45	0.6120
5	2000	9.45	0.4896
6	2100	9.45	0.5141
7	3800	9.45	0.9302
8	300	9.45	0.0734
9	200	9.45	0.0490
10	200	9.45	0.0490
11	100	9.45	0.0245
12	1500	9.45	0.3672
13	300	9.45	0.0734
14	500	9.46	0.1225
15	3800	9.46	0.9312
16	500	9.46	0.1225
17	2000	9.46	0.4901
18	1000	9.46	0.2451
19	250	9.46	0.0613
20	500	9.46	0.1225
21	250	9.46	0.0613
22	1000	9.46	0.2451
23	500	9.46	0.1225
24	50	9.48	0.0123
25	500	9.48	0.1228
26	200	9.48	0.0491
27	400	9.50	0.0984
28	200	9.50	0.0492
29	200	9.50	0.0492
30	100	9.50	0.0246
31	100	9.50	0.0246
32	50	9.50	0.0123
33	250	9.50	0.0615
34	100	9.50	0.0246
35	50	9.50	0.0123
36	50	9.50	0.0123
37	1000	9.50	0.2461
38	100	9.50	0.0246
39	274	9.50	0.0674
40	100	9.50	0.0246
41	250	9.50	0.0615
42	100	9.50	0.0246
43	500	9.50	0.1230
44	200	9.50	0.0492
45	100	9.50	0.0246
46	300	9.51	0.0739
47	300	9.55	0.0742
48	150	9.55	0.0371
49	300	9.55	0.0742
50	300	9.55	0.0742
51	100	9.55	0.0247
52	100	9.55	0.0247
53	100	9.55	0.0247
54	50	9.55	0.0124
55	5800	9.70	1.4574
56	530	9.70	0.1332
57	300	9.70	0.0754
58	100	9.75	0.0253
59	100	9.75	0.0253
60	600	9.95	0.1546
	38,604.00	TODAYS AVERAGE	9.5123

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)
8500	1	10.25	2,386,986.30
TOTAL			2,386,986.30

Prepared By.....

Checked By ...

SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA