

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	525	8.75	1.0381
2	650	8.75	1.2853
3	500	8.75	0.9887
4	2000	8.75	3.9548
5	400	8.75	0.7910
6	200	8.75	0.3955
7	100	8.75	0.1977
8	50	8.76	0.0990
4,425.00		TODAYS AVERAGE	8.7501

HORIZONTAL REPO TRANSACTIONS

SETTLEMENT	RATE	TENOR
1,999.99	8.80	14
1,992.56	8.76	7
1,000.00	8.78	7

DAILY CBK LENDING

PRINCIPAL LOAN(Kshs M)	DAYS TO MATURITY	INTEREST RATE	INTEREST CHARGED(Kshs)
500	1	9.25	126,712.30
TOTAL			126,712.30

SOURCE: FINANCIAL MARKETS DEPARTMENT, CENTRAL BANK OF KENYA

