

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	500	9.20	0.4444
2	500	9.24	0.4464
3	1000	9.24	0.8928
4	1200	9.24	1.0713
5	100	9.25	0.0894
6	200	9.25	0.1787
7	150	9.25	0.1341
8	1000	9.25	0.8937
9	500	9.25	0.4469
10	1750	9.25	1.5640
11	250	9.25	0.2234
12	1200	9.25	1.0725
13	1000	9.25	0.8937
14	500	9.25	0.4469
15	500	9.26	0.4473
10,350.00		TODAYS AVERAGE	9.2455

HORIZONTAL REPO TRANSACTIONS

SETTLEMENT	RATE	TENOR
872.61	9.27	7
437.70	9.27	7

DAILY CBK LENDING

PRINCIPAL LOAN(Kshs M)	DAYS TO MATURITY	INTEREST RATE	INTEREST CHARGED(Kshs)
0	0	10	.00
TOTAL			.00

SOURCE: FINANCIAL MARKETS DEPARTMENT, CENTRAL BANK OF KENYA

