

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	200	8.90	0.1676
2	200	8.90	0.1676
3	500	8.95	0.4214
4	120	8.95	0.1011
5	150	8.97	0.1267
6	1500	8.98	1.2684
7	4000	8.98	3.3823
8	250	8.99	0.2116
9	300	9.00	0.2542
10	1000	9.00	0.8475
11	300	9.00	0.2542
12	400	9.00	0.3390
13	100	9.00	0.0847
14	150	9.00	0.1271
15	200	9.00	0.1695
16	100	9.00	0.0847
17	200	9.00	0.1695
18	300	9.00	0.2542
19	150	9.00	0.1271
20	500	9.10	0.4284
10,620.00		TODAYS AVERAGE	8.9870

HORIZONTAL REPO TRANSACTIONS

SETTLEMENT	RATE	TENOR
300.00	9.00	10
500.00	9.08	11

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

