

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	500	9.23	0.3457
2	200	9.23	0.1383
3	1000	9.23	0.6914
4	900	9.24	0.6229
5	200	9.25	0.1386
6	600	9.25	0.4157
7	2000	9.25	1.3858
8	150	9.25	0.1039
9	1000	9.25	0.6929
10	500	9.25	0.3464
11	100	9.25	0.0693
12	2000	9.25	1.3858
13	1000	9.25	0.6929
14	300	9.25	0.2079
15	150	9.25	0.1039
16	2000	9.25	1.3858
17	50	9.25	0.0346
18	150	9.25	0.1039
19	50	9.26	0.0347
20	500	9.26	0.3468
13,350.00		TODAYS AVERAGE	9.2472

HORIZONTAL REPO TRANSACTIONS

SETTLEMENT	RATE	TENOR
1,000.00	9.35	14

SOURCE: FINANCIAL MARKETS DEPARTMENT, CENTRAL BANK OF KENYA

