

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	100	9.50	0.1192
2	1000	9.50	1.1920
3	70	9.50	0.0834
4	1000	9.50	1.1920
5	1000	9.52	1.1945
6	1000	9.52	1.1945
7	100	9.53	0.1196
8	200	9.53	0.2391
9	200	9.55	0.2396
10	200	9.55	0.2396
11	100	9.55	0.1198
12	1000	9.55	1.1982
13	200	9.55	0.2396
14	500	9.55	0.5991
15	300	9.55	0.3595
16	200	9.55	0.2396
17	100	9.55	0.1198
18	200	9.55	0.2396
19	100	9.60	0.1205
20	400	9.60	0.4818
7,970.00		TODAYS AVERAGE	9.5312

HORIZONTAL REPO TRANSACTIONS

SETTLEMENT	RATE	TENOR
1,336.94	9.50	7

DAILY CBK LENDING

PRINCIPAL LOAN(Kshs M)	DAYS TO MATURITY	INTEREST RATE	INTEREST CHARGED(Kshs)
0	0	9.50	.00
TOTAL			.00

SOURCE: FINANCIAL MARKETS DEPARTMENT, CENTRAL BANK OF KENYA

