

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	200	8.95	0.1728
2	200	8.95	0.1728
3	800	8.95	0.6911
4	1280	8.98	1.1095
5	50	8.98	0.0433
6	1000	8.99	0.8678
7	1000	8.99	0.8678
8	2000	8.99	1.7355
9	50	9.00	0.0434
10	200	9.00	0.1737
11	100	9.00	0.0869
12	200	9.00	0.1737
13	100	9.00	0.0869
14	50	9.00	0.0434
15	500	9.00	0.4344
16	600	9.00	0.5212
17	200	9.00	0.1737
18	150	9.00	0.1303
19	100	9.00	0.0869
20	150	9.00	0.1303
21	200	9.00	0.1737
22	200	9.00	0.1737
23	500	9.00	0.4344
24	50	9.00	0.0434
25	280	9.00	0.2432
26	100	9.00	0.0869
27	100	9.00	0.0869
10,360.00		TODAYS AVERAGE	8.9878

HORIZONTAL REPO TRANSACTIONS

SETTLEMENT	RATE	TENOR
573.92	9.10	14

DAILY CBK LENDING

PRINCIPAL LOAN(Kshs M)	DAYS TO MATURITY	INTEREST RATE	INTEREST CHARGED(Kshs)
0	0	9.75	.00
TOTAL			.00

SOURCE: FINANCIAL MARKETS DEPARTMENT, CENTRAL BANK OF KENYA

