

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	800	8.95	1.0156
2	200	8.98	0.2548
3	500	8.99	0.6376
4	2000	8.99	2.5504
5	200	8.99	0.2550
6	200	9.00	0.2553
7	100	9.00	0.1277
8	200	9.00	0.2553
9	500	9.00	0.6383
10	1000	9.00	1.2766
11	400	9.00	0.5106
12	100	9.00	0.1277
13	50	9.00	0.0638
14	200	9.00	0.2553
15	150	9.00	0.1915
16	200	9.00	0.2553
17	250	9.05	0.3209
	7,050.00	TODAYS AVERAGE	8.9917

HORIZONTAL REPO TRANSACTIONS

SETTLEMENT	RATE	TENOR
200.00	9.02	4

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

