

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	250	8.90	0.1402
2	100	8.90	0.0561
3	600	8.95	0.3383
4	250	8.95	0.1409
5	75	8.95	0.0423
6	1000	8.98	0.5657
7	1000	8.98	0.5657
8	700	8.98	0.3960
9	500	8.98	0.2828
10	800	8.98	0.4525
11	1000	8.98	0.5657
12	1500	8.99	0.8494
13	3000	8.99	1.6989
14	2000	8.99	1.1326
15	500	9.00	0.2835
16	150	9.00	0.0850
17	200	9.00	0.1134
18	600	9.00	0.3402
19	350	9.00	0.1984
20	100	9.00	0.0567
21	100	9.00	0.0567
22	500	9.00	0.2835
23	600	9.00	0.3402
15,875.00		TODAYS AVERAGE	8.9845

HORIZONTAL REPO TRANSACTIONS

SETTLEMENT	RATE	TENOR
2,000.00	9.05	7

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

