

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	400	8.90	0.3374
2	100	8.95	0.0848
3	700	9.00	0.5972
4	2000	9.00	1.7062
5	1000	9.00	0.8531
6	800	9.00	0.6825
7	100	9.00	0.0853
8	100	9.00	0.0853
9	500	9.00	0.4265
10	500	9.00	0.4265
11	400	9.00	0.3412
12	250	9.00	0.2133
13	2000	9.00	1.7062
14	650	9.00	0.5545
15	50	9.00	0.0427
16	100	9.00	0.0853
17	250	9.01	0.2135
18	650	9.05	0.5576
10,550.00		TODAYS AVERAGE	8.9991

HORIZONTAL REPO TRANSACTIONS

SETTLEMENT	RATE	TENOR
0.00	0.00	0

DAILY CBK LENDING

PRINCIPAL LOAN(Kshs M)	DAYS TO MATURITY	INTEREST RATE	INTEREST CHARGED(Kshs)
2000	5	9.75	2,671,232.90
TOTAL			2,671,232.90

SOURCE: FINANCIAL MARKETS DEPARTMENT, CENTRAL BANK OF KENYA

