

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	1000	8.90	0.7562
2	800	8.90	0.6049
3	900	9.00	0.6882
4	2100	9.00	1.6058
5	750	9.00	0.5735
6	500	9.00	0.3823
7	100	9.00	0.0765
8	100	9.00	0.0765
9	250	9.00	0.1912
10	900	9.00	0.6882
11	50	9.00	0.0382
12	1000	9.00	0.7647
13	200	9.00	0.1529
14	120	9.00	0.0918
15	250	9.00	0.1912
16	150	9.00	0.1147
17	250	9.00	0.1912
18	300	9.00	0.2294
19	50	9.00	0.0382
20	200	9.00	0.1529
21	50	9.00	0.0382
22	100	9.00	0.0765
23	1000	9.01	0.7655
24	650	9.05	0.4998
11,770.00		TODAYS AVERAGE	8.9883

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)
0	0	10	.00
TOTAL			.00

SOURCE: FINANCIAL MARKETS DEPARTMENT, CENTRAL BANK OF KENYA

