

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	200	9.30	0.1504
2	700	9.35	0.5291
3	600	9.35	0.4535
4	300	9.35	0.2268
5	500	9.40	0.3800
6	300	9.40	0.2280
7	900	9.45	0.6876
8	1000	9.45	0.7639
9	1500	9.45	1.1459
10	2000	9.45	1.5279
11	500	9.46	0.3824
12	50	9.47	0.0383
13	500	9.47	0.3828
14	500	9.47	0.3828
15	100	9.50	0.0768
16	100	9.50	0.0768
17	50	9.50	0.0384
18	300	9.50	0.2304
19	600	9.50	0.4608
20	500	9.55	0.3860
21	100	9.55	0.0772
22	150	9.60	0.1164
23	400	9.60	0.3104
24	120	9.60	0.0931
25	400	9.65	0.3120
12,370.00		TODAYS AVERAGE	9.4576

HORIZONTAL REPO TRANSACTIONS

SETTLEMENT	RATE	TENOR
1,000.00	9.60	14

DAILY CBK LENDING

PRINCIPAL LOAN(Kshs M)	DAYS TO MATURITY	INTEREST RATE	INTEREST CHARGED(Kshs)
0	0	10.25	.00
TOTAL			.00

SOURCE: FINANCIAL MARKETS DEPARTMENT, CENTRAL BANK OF KENYA

