

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	900	9.23	0.4293
2	500	9.25	0.2390
3	4900	9.25	2.3424
4	2000	9.25	0.9561
5	300	9.25	0.1434
6	300	9.25	0.1434
7	100	9.25	0.0478
8	2000	9.25	0.9561
9	900	9.25	0.4302
10	300	9.25	0.1434
11	300	9.25	0.1434
12	150	9.25	0.0717
13	300	9.26	0.1436
14	200	9.26	0.0957
15	200	9.26	0.0957
16	3500	9.26	1.6749
17	300	9.26	0.1436
18	50	9.27	0.0240
19	400	9.27	0.1916
20	300	9.27	0.1437
21	1000	9.28	0.4796
22	200	9.40	0.0972
23	100	9.40	0.0486
24	150	9.40	0.0729
19,350.00		TODAYS AVERAGE	9.2572

HORIZONTAL REPO TRANSACTIONS

SETTLEMENT	RATE	TENOR
1,000.00	9.25	14

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

