

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	100	9.40	0.0354
2	400	9.40	0.1416
3	400	9.45	0.1424
4	400	9.45	0.1424
5	3000	9.45	1.0678
6	2600	9.45	0.9254
7	2000	9.45	0.7119
8	250	9.45	0.0890
9	100	9.45	0.0356
10	200	9.47	0.0713
11	3800	9.47	1.3554
12	800	9.47	0.2853
13	600	9.47	0.2140
14	100	9.47	0.0357
15	100	9.47	0.0357
16	2500	9.47	0.8917
17	100	9.48	0.0357
18	500	9.48	0.1785
19	1500	9.48	0.5356
20	500	9.48	0.1785
21	1000	9.48	0.3571
22	2100	9.48	0.7498
23	300	9.50	0.1073
24	500	9.50	0.1789
25	500	9.50	0.1789
26	50	9.50	0.0179
27	50	9.50	0.0179
28	300	9.53	0.1077
29	300	9.53	0.1077
30	100	9.53	0.0359
31	200	9.55	0.0719
32	50	9.55	0.0180
33	50	9.55	0.0180
34	50	9.55	0.0180
35	200	9.55	0.0719
36	50	9.55	0.0180
37	100	9.55	0.0360
38	50	9.55	0.0180
39	100	9.55	0.0360
40	100	9.55	0.0360
41	150	9.60	0.0542
42	300	9.70	0.1096
26,550.00		TODAYS AVERAGE	9.4736

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	10.25	.00
TOTAL			.00

SOURCE: FINANCIAL MARKETS DEPARTMENT, CENTRAL BANK OF KENYA