

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	1000	8.74	0.7022
2	400	8.75	0.2812
3	2400	8.75	1.6873
4	1000	8.75	0.7030
5	1000	8.75	0.7030
6	350	8.75	0.2461
7	200	8.75	0.1406
8	1000	8.75	0.7030
9	750	8.75	0.5273
10	500	8.75	0.3515
11	350	8.75	0.2461
12	250	8.75	0.1758
13	2196	8.75	1.5439
14	250	8.75	0.1758
15	450	8.75	0.3164
16	150	8.75	0.1055
17	50	8.75	0.0352
18	100	8.75	0.0703
19	50	8.76	0.0352
12,446.00		TODAYS AVERAGE	8.7492

HORIZONTAL REPO TRANSACTIONS

SETTLEMENT	RATE	TENOR
2,036.71	8.80	14
1,000.00	9.00	35

DAILY CBK LENDING

PRINCIPAL LOAN(Kshs M)	DAYS TO MATURITY	INTEREST RATE	INTEREST CHARGED(Kshs)
0	0	9.25	.00
TOTAL			.00

SOURCE: FINANCIAL MARKETS DEPARTMENT, CENTRAL BANK OF KENYA

