

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	800	9.45	0.6968
2	100	9.45	0.0871
3	50	9.45	0.0435
4	200	9.48	0.1747
5	600	9.50	0.5253
6	200	9.50	0.1751
7	2000	9.50	1.7512
8	150	9.50	0.1313
9	150	9.50	0.1313
10	200	9.50	0.1751
11	200	9.50	0.1751
12	250	9.50	0.2189
13	800	9.50	0.7005
14	200	9.50	0.1751
15	300	9.50	0.2627
16	100	9.50	0.0876
17	1000	9.51	0.8765
18	300	9.52	0.2632
19	100	9.52	0.0877
20	1800	9.52	1.5794
21	150	9.55	0.1320
22	500	9.55	0.4401
23	200	9.55	0.1760
24	100	9.60	0.0885
25	400	9.60	0.3539
10,850.00		TODAYS AVERAGE	9.5088

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

