

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	2500	8.90	1.0471
2	1500	8.90	0.6282
3	300	8.95	0.1264
4	3000	8.98	1.2678
5	500	8.99	0.2115
6	400	8.99	0.1692
7	200	9.00	0.0847
8	600	9.00	0.2541
9	4000	9.00	1.6941
10	150	9.00	0.0635
11	150	9.00	0.0635
12	80	9.00	0.0339
13	150	9.00	0.0635
14	120	9.00	0.0508
15	250	9.00	0.1059
16	1500	9.00	0.6353
17	300	9.00	0.1271
18	200	9.00	0.0847
19	100	9.00	0.0424
20	150	9.00	0.0635
21	600	9.00	0.2541
22	500	9.00	0.2118
23	2500	9.05	1.0647
24	1500	9.05	0.6388
21,250.00		TODAYS AVERAGE	8.9866

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	9.75	.00
TOTAL			.00

SOURCE: FINANCIAL MARKETS DEPARTMENT, CENTRAL BANK OF KENYA

