

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	250	9.30	0.2240
2	800	9.35	0.7206
3	200	9.40	0.1811
4	600	9.40	0.5434
5	100	9.45	0.0910
6	2600	9.46	2.3696
7	1000	9.46	0.9114
8	1500	9.46	1.3671
9	180	9.46	0.1640
10	1000	9.46	0.9114
11	50	9.48	0.0457
12	200	9.50	0.1830
13	500	9.50	0.4576
14	100	9.50	0.0915
15	100	9.55	0.0920
16	100	9.60	0.0925
17	100	9.60	0.0925
18	100	9.60	0.0925
19	200	9.60	0.1850
20	50	9.60	0.0462
21	100	9.60	0.0925
22	350	9.60	0.3237
23	200	9.60	0.1850
10,380.00		TODAYS AVERAGE	9.4632

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)
260	1	10.25	73,013.70
TOTAL			73,013.70

SOURCE: FINANCIAL MARKETS DEPARTMENT, CENTRAL BANK OF KENYA

