

**INTER-BANK MONEY MARKET REPORT**

Wednesday, July 13, 2016

| ITEM | AMOUNT(M)        | LENDING RATE %        | WEIGHTED AV % |
|------|------------------|-----------------------|---------------|
| 1    | 2000             | 4.00                  | 0.4972        |
| 2    | 1500             | 4.00                  | 0.3729        |
| 3    | 1000             | 4.00                  | 0.2486        |
| 4    | 200              | 4.00                  | 0.0497        |
| 5    | 200              | 4.00                  | 0.0497        |
| 6    | 500              | 4.00                  | 0.1243        |
| 7    | 1400             | 4.00                  | 0.3480        |
| 8    | 750              | 4.25                  | 0.1981        |
| 9    | 2500             | 4.50                  | 0.6992        |
| 10   | 850              | 4.50                  | 0.2377        |
| 11   | 800              | 4.50                  | 0.2237        |
| 12   | 1000             | 5.00                  | 0.3108        |
| 13   | 1000             | 5.00                  | 0.3108        |
| 14   | 200              | 5.00                  | 0.0622        |
| 15   | 500              | 5.35                  | 0.1663        |
| 16   | 50               | 5.50                  | 0.0171        |
| 17   | 150              | 5.50                  | 0.0513        |
| 18   | 150              | 6.00                  | 0.0559        |
| 19   | 50               | 7.00                  | 0.0218        |
| 20   | 100              | 7.00                  | 0.0435        |
| 21   | 50               | 8.00                  | 0.0249        |
| 22   | 30               | 8.50                  | 0.0158        |
| 23   | 150              | 9.00                  | 0.0839        |
| 24   | 100              | 9.00                  | 0.0559        |
| 25   | 100              | 10.00                 | 0.0622        |
| 26   | 75               | 10.00                 | 0.0466        |
| 27   | 50               | 10.50                 | 0.0326        |
| 28   | 200              | 10.50                 | 0.1305        |
| 29   | 60               | 10.50                 | 0.0392        |
| 30   | 75               | 10.50                 | 0.0489        |
| 31   | 300              | 10.50                 | 0.1958        |
|      | <b>16,090.00</b> | <b>TODAYS AVERAGE</b> | <b>4.8250</b> |

**DAILY CBK LENDING**

| PRINCIPAL LOAN(Kshs M) | DAYS TO MATURITY | INTEREST RATE | INTEREST CHARGED(Kshs) |
|------------------------|------------------|---------------|------------------------|
| 0                      | 0                | 16.5          | .00                    |
|                        |                  | <b>TOTAL</b>  | <b>.00</b>             |

**GOVERNMENT SECURITIES REDISCOUNTED**

| TYPE   | DAYS TO MATURITY | AMOUNT(Ksh M) |
|--------|------------------|---------------|
| T/BILL | 103              | 2.00          |
| T/BILL | 110              | 0.30          |
| T/BILL | 117              | 0.20          |
| T/BILL | 61               | 0.40          |
| T/BILL | 82               | 0.10          |
| T/BILL | 89               | 0.40          |
|        | <b>TOTAL</b>     | <b>3.40</b>   |

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SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA