

INTER-BANK MONEY MARKET REPORT

Thursday, May 14, 2015

| ITEM | AMOUNT(M) | LENDING RATE % | WEIGHTED AV % |
|------|-----------|----------------|---------------|
| 1 | 150 | 7.50 | 0.0566 |
| 2 | 500 | 8.50 | 0.2138 |
| 3 | 500 | 8.50 | 0.2138 |
| 4 | 1250 | 8.70 | 0.5472 |
| 5 | 600 | 8.70 | 0.2626 |
| 6 | 200 | 8.75 | 0.0880 |
| 7 | 300 | 8.80 | 0.1328 |
| 8 | 250 | 8.85 | 0.1113 |
| 9 | 500 | 9.00 | 0.2264 |
| 10 | 1000 | 9.00 | 0.4528 |
| 11 | 100 | 9.00 | 0.0453 |
| 12 | 200 | 9.00 | 0.0906 |
| 13 | 250 | 9.00 | 0.1132 |
| 14 | 500 | 9.20 | 0.2314 |
| 15 | 400 | 9.20 | 0.1852 |
| 16 | 50 | 9.20 | 0.0231 |
| 17 | 1000 | 9.25 | 0.4654 |
| 18 | 150 | 9.25 | 0.0698 |
| 19 | 75 | 9.30 | 0.0351 |
| 20 | 500 | 9.30 | 0.2340 |
| 21 | 100 | 9.40 | 0.0473 |
| 22 | 200 | 9.45 | 0.0951 |
| 23 | 50 | 9.45 | 0.0238 |
| 24 | 750 | 9.45 | 0.3566 |
| 25 | 386 | 9.45 | 0.1835 |
| 26 | 600 | 9.45 | 0.2853 |
| 27 | 100 | 9.50 | 0.0478 |
| 28 | 30 | 9.50 | 0.0143 |
| 29 | 300 | 9.50 | 0.1434 |
| 30 | 50 | 9.50 | 0.0239 |
| 31 | 75 | 9.50 | 0.0358 |
| 32 | 130 | 9.50 | 0.0621 |
| 33 | 255 | 9.50 | 0.1219 |
| 34 | 200 | 9.50 | 0.0956 |
| 35 | 100 | 9.50 | 0.0478 |
| 36 | 150 | 9.50 | 0.0717 |
| 37 | 100 | 9.50 | 0.0478 |
| 38 | 70 | 9.50 | 0.0335 |
| 39 | 100 | 9.50 | 0.0478 |
| 40 | 750 | 9.50 | 0.3585 |
| 41 | 434.475 | 9.50 | 0.2077 |
| 42 | 700 | 9.50 | 0.3346 |
| 43 | 50 | 9.50 | 0.0239 |
| 44 | 800 | 9.50 | 0.3824 |
| 45 | 350 | 9.50 | 0.1673 |
| 46 | 100 | 9.55 | 0.0480 |
| 47 | 200 | 9.55 | 0.0961 |
| 48 | 75 | 9.60 | 0.0362 |
| 49 | 200 | 9.60 | 0.0966 |
| 50 | 300 | 9.60 | 0.1449 |
| 51 | 75 | 9.60 | 0.0362 |
| 52 | 50 | 9.60 | 0.0242 |
| 53 | 50 | 9.60 | 0.0242 |
| 54 | 100 | 9.60 | 0.0483 |
| 55 | 150 | 9.60 | 0.0725 |
| 56 | 300 | 9.70 | 0.1464 |
| 57 | 400 | 9.70 | 0.1952 |
| 58 | 700 | 9.70 | 0.3416 |
| 59 | 400 | 9.70 | 0.1952 |
| 60 | 100 | 9.75 | 0.0491 |
| 61 | 30 | 9.75 | 0.0147 |
| 62 | 250 | 9.75 | 0.1226 |
| 63 | 150 | 9.80 | 0.0740 |
| 64 | 30 | 9.85 | 0.0149 |
| 65 | 800 | 9.85 | 0.3965 |
| 66 | 50 | 9.90 | 0.0249 |
| 67 | 60 | 10.55 | 0.0318 |

| | | |
|-----------|----------------|--------|
| 19,875.48 | TODAYS AVERAGE | 9.2919 |
|-----------|----------------|--------|

DAILY CBK LENDING

| PRINCIPAL LOAN(Kshs M) | DAYS TO MATURITY | INTEREST RATE | INTEREST CHARGED(Kshs) |
|------------------------|------------------|---------------|------------------------|
| 0 | 0 | 14.5 | .00 |
| TOTAL | | | .00 |

GOVERNMENT SECURITIES REDISCOUNTED

| TYPE | DAYS TO MATURITY | AMOUNT(Ksh M) |
|--------------|------------------|---------------|
| T/BILL | 116 | 10.00 |
| T/BILL | 67 | 1.00 |
| TOTAL | | 11.00 |

Prepared By Araso

Checked By (Signature)

Authorised Signatory Ege

Authorised Signatory (Signature)

SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA