

INTER-BANK MONEY MARKET REPORT

18/12/2015

| ITEM | AMOUNT(M) | LENDING RATE % | WEIGHTED AV % |
|------|------------------|-----------------------|---------------|
| 1 | 2000 | 3.00 | 0.2431 |
| 2 | 100 | 3.00 | 0.0122 |
| 3 | 100 | 3.00 | 0.0122 |
| 4 | 500 | 3.00 | 0.0608 |
| 5 | 3000 | 3.50 | 0.4254 |
| 6 | 500 | 3.75 | 0.0760 |
| 7 | 400 | 3.75 | 0.0608 |
| 8 | 600 | 4.00 | 0.0972 |
| 9 | 1000 | 4.00 | 0.1620 |
| 10 | 100 | 4.50 | 0.0182 |
| 11 | 100 | 4.50 | 0.0182 |
| 12 | 2000 | 4.50 | 0.3646 |
| 13 | 1500 | 4.70 | 0.2856 |
| 14 | 750 | 4.80 | 0.1458 |
| 15 | 700 | 4.80 | 0.1361 |
| 16 | 1000 | 4.80 | 0.1945 |
| 17 | 2000 | 4.80 | 0.3889 |
| 18 | 1000 | 4.80 | 0.1945 |
| 19 | 500 | 5.00 | 0.1013 |
| 20 | 250 | 5.00 | 0.0506 |
| 21 | 200 | 5.00 | 0.0405 |
| 22 | 69 | 5.00 | 0.0140 |
| 23 | 700 | 5.00 | 0.1418 |
| 24 | 200 | 5.00 | 0.0405 |
| 25 | 100 | 5.00 | 0.0203 |
| 26 | 50 | 5.00 | 0.0101 |
| 27 | 50 | 5.00 | 0.0101 |
| 28 | 700 | 5.00 | 0.1418 |
| 29 | 800 | 5.30 | 0.1718 |
| 30 | 50 | 5.50 | 0.0111 |
| 31 | 1400 | 5.50 | 0.3119 |
| 32 | 200 | 6.00 | 0.0486 |
| 33 | 100 | 6.10 | 0.0247 |
| 34 | 50 | 6.50 | 0.0132 |
| 35 | 60 | 7.00 | 0.0170 |
| 36 | 300 | 7.00 | 0.0851 |
| 37 | 300 | 7.50 | 0.0912 |
| 38 | 200 | 8.00 | 0.0648 |
| 39 | 30 | 8.50 | 0.0103 |
| 40 | 30 | 8.50 | 0.0103 |
| 41 | 50 | 9.00 | 0.0182 |
| 42 | 45 | 9.00 | 0.0164 |
| 43 | 150 | 10.00 | 0.0608 |
| 44 | 50 | 10.00 | 0.0203 |
| 45 | 100 | 10.00 | 0.0405 |
| 46 | 200 | 10.00 | 0.0810 |
| 47 | 100 | 10.00 | 0.0405 |
| 48 | 200 | 10.00 | 0.0810 |
| 49 | 100 | 11.00 | 0.0446 |
| | 24,684.00 | TODAYS AVERAGE | 4.7304 |

DAILY CBK LENDING

| PRINCIPAL LOAN(Kshs M) | DAYS TO MATURITY | INTEREST RATE | INTEREST CHARGED(Kshs) |
|------------------------|------------------|---------------|------------------------|
| 0 | 0 | 17.5 | .00 |
| | | TOTAL | .00 |

GOVERNMENT SECURITIES REDISCOUNTED

| TYPE | DAYS TO MATURITY | AMOUNT(Ksh M) |
|--------|------------------|---------------|
| T/BOND | 101 | 0.20 |
| | TOTAL | 0.20 |

Prepared By *dmw*

Checked By *[Signature]*

Authorised Signatory *[Signature]*

Authorised Signatory *[Signature]*

SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA