

INTER-BANK MONEY MARKET REPORT

Tuesday, May 26, 2015

| ITEM | AMOUNT(M) | LENDING RATE % | WEIGHTED AV % |
|------------------|-----------|-----------------------|----------------|
| 1 | 1500 | 12.40 | 0.9522 |
| 2 | 50 | 12.50 | 0.0320 |
| 3 | 150 | 12.50 | 0.0960 |
| 4 | 300 | 12.50 | 0.1920 |
| 5 | 500 | 12.50 | 0.3200 |
| 6 | 600 | 12.50 | 0.3840 |
| 7 | 300 | 12.50 | 0.1920 |
| 8 | 900 | 12.50 | 0.5759 |
| 9 | 50 | 12.50 | 0.0320 |
| 10 | 50 | 12.50 | 0.0320 |
| 11 | 50 | 12.50 | 0.0320 |
| 12 | 50 | 12.50 | 0.0320 |
| 13 | 50 | 12.50 | 0.0320 |
| 14 | 300 | 12.50 | 0.1920 |
| 15 | 100 | 12.50 | 0.0640 |
| 16 | 100 | 12.55 | 0.0643 |
| 17 | 100 | 12.55 | 0.0643 |
| 18 | 50 | 12.60 | 0.0323 |
| 19 | 50 | 12.60 | 0.0323 |
| 20 | 1500 | 12.60 | 0.9676 |
| 21 | 586.5 | 12.60 | 0.3783 |
| 22 | 690 | 12.60 | 0.4451 |
| 23 | 600 | 12.60 | 0.3870 |
| 24 | 195 | 12.65 | 0.1263 |
| 25 | 100 | 12.70 | 0.0650 |
| 26 | 200 | 12.70 | 0.1300 |
| 27 | 100 | 12.70 | 0.0650 |
| 28 | 690 | 12.70 | 0.4486 |
| 29 | 125 | 12.75 | 0.0816 |
| 30 | 100 | 12.75 | 0.0653 |
| 31 | 100 | 12.75 | 0.0653 |
| 32 | 100 | 12.75 | 0.0653 |
| 33 | 450 | 12.75 | 0.2937 |
| 34 | 2400 | 12.75 | 1.5666 |
| 35 | 580 | 12.75 | 0.3786 |
| 36 | 586.5 | 12.75 | 0.3828 |
| 37 | 75 | 12.85 | 0.0493 |
| 38 | 450 | 12.90 | 0.2972 |
| 39 | 150 | 13.00 | 0.0998 |
| 40 | 200 | 13.00 | 0.1331 |
| 41 | 200 | 13.00 | 0.1331 |
| 42 | 350 | 13.00 | 0.2329 |
| 43 | 600 | 13.00 | 0.3993 |
| 44 | 200 | 13.00 | 0.1331 |
| 45 | 100 | 13.10 | 0.0671 |
| 46 | 250 | 13.15 | 0.1683 |
| 47 | 255 | 13.20 | 0.1723 |
| 48 | 500 | 13.20 | 0.3379 |
| 49 | 200 | 13.25 | 0.1357 |
| 50 | 700 | 13.25 | 0.4748 |
| 51 | 300 | 13.25 | 0.2035 |
| 52 | 50 | 13.40 | 0.0343 |
| 53 | 200 | 13.50 | 0.1382 |
| 54 | 200 | 13.50 | 0.1382 |
| 55 | 200 | 14.00 | 0.1433 |
| 19,533.00 | | TODAYS AVERAGE | 12.7569 |

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) |
|------|------------------|---------------|
| NONE | 0 | 0.00 |
| | TOTAL | 0.00 |

Prepared By *Am...*

Checked By *Am...*

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SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA