

INTER-BANK MONEY MARKET REPORT

Thursday, August 27, 2015

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	1000	14.00	0.3826
2	1000	14.00	0.3826
3	1000	14.00	0.3826
4	500	14.00	0.1913
5	300	14.00	0.1148
6	200	14.00	0.0765
7	2000	14.50	0.7926
8	2000	14.50	0.7926
9	175	14.50	0.0694
10	622	14.50	0.2465
11	500	15.00	0.2050
12	200	15.00	0.0820
13	1500	15.00	0.6150
14	1000	15.00	0.4100
15	500	15.00	0.2050
16	100	15.00	0.0410
17	1600	15.00	0.6560
18	500	15.20	0.2077
19	100	15.20	0.0415
20	1000	15.20	0.4154
21	100	15.25	0.0417
22	150	15.25	0.0625
23	35	15.25	0.0146
24	75	15.25	0.0313
25	300	15.25	0.1250
26	1700	15.25	0.7086
27	1000	15.30	0.4182
28	622	15.30	0.2601
29	2000	15.30	0.8364
30	150	15.30	0.0627
31	200	15.30	0.0836
32	800	15.30	0.3345
33	1000	15.35	0.4195
34	100	15.35	0.0420
35	100	15.35	0.0420
36	100	15.35	0.0420
37	250	15.35	0.1049
38	622	15.40	0.2618
39	150	15.50	0.0635
40	200	15.50	0.0847
41	600	15.50	0.2542
42	800	15.50	0.3389
43	1500	15.50	0.6355
44	467	15.50	0.1978
45	235	15.60	0.1002
46	50	15.60	0.0213
47	50	15.60	0.0213
48	100	15.60	0.0426
49	50	15.70	0.0215
50	300	15.75	0.1291
51	285	15.75	0.1227
52	519	15.75	0.2234
53	200	15.80	0.0864
54	100	15.80	0.0432
55	25	15.80	0.0108
56	50	15.80	0.0216
57	200	15.85	0.0866
58	100	15.85	0.0433
59	200	16.00	0.0875
60	50	16.00	0.0219

61	100	16.00	0.0437
62	100	16.00	0.0437
63	100	16.00	0.0437
64	100	16.00	0.0437
65	200	16.00	0.0875
66	700	16.00	0.3061
67	760	16.00	0.3324
68	1425	16.00	0.6232
69	170	16.00	0.0743
70	250	16.10	0.1100
71	50	16.15	0.0221
72	250	16.15	0.1104
73	100	16.15	0.0441
74	50	16.20	0.0221
75	50	16.20	0.0221
76	50	16.25	0.0222
77	50	16.50	0.0225
78	100	16.50	0.0451
79	300	16.60	0.1361
80	100	16.90	0.0462
81	250	16.90	0.1155
36,587.00		TODAYS AVERAGE	15.1767


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/BILL	277	0.30
T/BILL	347	0.10
T/BILL	354	0.50
T/BILL	361	0.10
TOTAL		1.00

Prepared By 

Checked By 

Authorised Signatory 

Authorised Signatory 

SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA