

INTER-BANK MONEY MARKET REPORT

Friday, October 02, 2015

| ITEM | AMOUNT(M) | LENDING RATE % | WEIGHTED AV % |
|------|-----------|----------------|---------------|
| 1 | 1500 | 15.00 | 0.8642 |
| 2 | 1600 | 16.50 | 1.0139 |
| 3 | 500 | 17.00 | 0.3265 |
| 4 | 750 | 18.00 | 0.5185 |
| 5 | 200 | 18.00 | 0.1383 |
| 6 | 600 | 18.00 | 0.4148 |
| 7 | 500 | 18.00 | 0.3457 |
| 8 | 350 | 18.50 | 0.2487 |
| 9 | 300 | 19.00 | 0.2189 |
| 10 | 250 | 19.00 | 0.1824 |
| 11 | 500 | 19.00 | 0.3649 |
| 12 | 200 | 19.00 | 0.1459 |
| 13 | 1140 | 19.00 | 0.8319 |
| 14 | 600 | 19.00 | 0.4378 |
| 15 | 800 | 19.00 | 0.5838 |
| 16 | 2000 | 19.00 | 1.4595 |
| 17 | 150 | 19.50 | 0.1123 |
| 18 | 500 | 20.00 | 0.3841 |
| 19 | 150 | 20.00 | 0.1152 |
| 20 | 200 | 20.00 | 0.1536 |
| 21 | 400 | 20.00 | 0.3073 |
| 22 | 300 | 20.00 | 0.2304 |
| 23 | 200 | 20.00 | 0.1536 |
| 24 | 475 | 20.00 | 0.3649 |
| 25 | 190 | 20.00 | 0.1459 |
| 26 | 200 | 20.00 | 0.1536 |
| 27 | 522 | 20.00 | 0.4010 |
| 28 | 200 | 20.00 | 0.1536 |
| 29 | 250 | 20.00 | 0.1920 |
| 30 | 50 | 20.00 | 0.0384 |
| 31 | 1000 | 20.00 | 0.7681 |
| 32 | 700 | 20.00 | 0.5377 |
| 33 | 750 | 20.25 | 0.5833 |
| 34 | 100 | 20.50 | 0.0787 |
| 35 | 150 | 20.50 | 0.1181 |
| 36 | 75 | 20.50 | 0.0591 |
| 37 | 35 | 20.50 | 0.0276 |
| 38 | 200 | 20.50 | 0.1575 |
| 39 | 1500 | 20.50 | 1.1810 |
| 40 | 469.8 | 20.50 | 0.3699 |
| 41 | 700 | 20.50 | 0.5511 |
| 42 | 200 | 20.50 | 0.1575 |
| 43 | 1000 | 21.50 | 0.8258 |
| 44 | 60 | 22.00 | 0.0507 |
| 45 | 35 | 22.00 | 0.0296 |
| 46 | 75 | 22.00 | 0.0634 |
| 47 | 100 | 22.40 | 0.0860 |
| 48 | 100 | 22.50 | 0.0864 |
| 49 | 50 | 22.50 | 0.0432 |
| 50 | 50 | 22.50 | 0.0432 |
| 51 | 50 | 22.50 | 0.0432 |
| 52 | 250 | 22.50 | 0.2160 |
| 53 | 40 | 22.50 | 0.0346 |
| 54 | 80 | 22.50 | 0.0691 |
| 55 | 25 | 22.50 | 0.0216 |
| 56 | 45 | 22.50 | 0.0389 |
| 57 | 100 | 22.50 | 0.0864 |
| 58 | 150 | 22.75 | 0.1311 |
| 59 | 50 | 22.80 | 0.0438 |
| 60 | 200 | 22.95 | 0.1763 |

| | | | |
|------------------|-----|-----------------------|----------------|
| 61 | 70 | 23.00 | 0.0618 |
| 62 | 200 | 23.00 | 0.1767 |
| 63 | 300 | 23.00 | 0.2650 |
| 64 | 50 | 23.00 | 0.0442 |
| 65 | 50 | 23.00 | 0.0442 |
| 66 | 50 | 23.00 | 0.0442 |
| 67 | 200 | 23.00 | 0.1767 |
| 68 | 100 | 23.00 | 0.0883 |
| 69 | 400 | 23.00 | 0.3533 |
| 70 | 200 | 23.00 | 0.1767 |
| 71 | 350 | 23.00 | 0.3092 |
| 72 | 150 | 23.50 | 0.1354 |
| 26,036.80 | | TODAYS AVERAGE | 19.5562 |

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

Prepared By  _____

Checked By  _____

Authorised Signatory  _____

Authorised Signatory  _____

SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA