

INTER-BANK MONEY MARKET REPORT

Thursday, December 11, 2014

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	100	6.50	0.0244
2	50	6.50	0.0122
3	100	6.50	0.0244
4	400	6.50	0.0977
5	100	6.55	0.0246
6	100	6.60	0.0248
7	50	6.60	0.0124
8	200	6.60	0.0496
9	300	6.60	0.0744
10	200	6.60	0.0496
11	330	6.60	0.0818
12	50	6.60	0.0124
13	500	6.60	0.1239
14	75	6.60	0.0186
15	60	6.60	0.0149
16	175	6.60	0.0434
17	100	6.60	0.0248
18	60	6.60	0.0149
19	75	6.60	0.0186
20	120	6.60	0.0297
21	500	6.60	0.1239
22	200	6.65	0.0500
23	1000	6.65	0.2498
24	100	6.65	0.0250
25	50	6.65	0.0125
26	100	6.65	0.0250
27	35	6.70	0.0088
28	200	6.70	0.0503
29	110	6.70	0.0277
30	130	6.70	0.0327
31	50	6.70	0.0126
32	150	6.75	0.0380
33	650	6.75	0.1648
34	50	6.75	0.0127
35	500	6.75	0.1268
36	1200	6.75	0.3042
37	150	6.75	0.0380
38	100	6.75	0.0254
39	100	6.75	0.0254
40	600	6.75	0.1521
41	300	6.75	0.0761
42	800	6.75	0.2028
43	1000	6.75	0.2535
44	800	6.75	0.2028
45	800	6.75	0.2028
46	2000	6.75	0.5070
47	40	6.80	0.0102
48	150	6.85	0.0386
49	700	6.85	0.1801
50	1000	6.85	0.2573
51	800	6.85	0.2058
52	1000	6.90	0.2592
53	500	6.90	0.1296
54	1500	7.00	0.3944
55	150	7.00	0.0394
56	500	7.00	0.1315
57	1000	7.00	0.2629
58	70	7.00	0.0184

59	30	7.00	0.0079
60	400	7.00	0.1052
61	150	7.00	0.0394
62	250	7.00	0.0657
63	1250	7.00	0.3286
64	30	7.00	0.0079
65	400	7.00	0.1052
66	250	7.10	0.0667
67	500	7.10	0.1333
68	35	7.10	0.0093
69	600	7.10	0.1600
70	100	7.10	0.0267
71	400	7.15	0.1074
26,625.00		TODAYS AVERAGE	6.8182

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	109	0.50
T/BILL	172	0.10
T/BOND	1292	0.10
T/BOND	3322	0.65
T/BOND	466	0.75
TOTAL		2.10

Prepared By _____

Checked By _____

Authorised Signatory _____

Authorised Signatory _____

SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA