

INTER-BANK MONEY MARKET REPORT

Friday, December 19, 2014

| ITEM | AMOUNT(M) | LENDING RATE % | WEIGHTED AV % |
|------------------|-----------|-----------------------|---------------|
| 1 | 300 | 6.65 | 0.0975 |
| 2 | 900 | 6.70 | 0.2948 |
| 3 | 1100 | 6.75 | 0.3630 |
| 4 | 1200 | 6.75 | 0.3960 |
| 5 | 150 | 6.80 | 0.0499 |
| 6 | 2000 | 6.80 | 0.6649 |
| 7 | 750 | 6.80 | 0.2493 |
| 8 | 750 | 6.80 | 0.2493 |
| 9 | 500 | 6.85 | 0.1674 |
| 10 | 100 | 6.85 | 0.0335 |
| 11 | 150 | 6.95 | 0.0510 |
| 12 | 125 | 6.95 | 0.0425 |
| 13 | 50 | 6.95 | 0.0170 |
| 14 | 100 | 6.95 | 0.0340 |
| 15 | 100 | 7.00 | 0.0342 |
| 16 | 100 | 7.00 | 0.0342 |
| 17 | 200 | 7.00 | 0.0684 |
| 18 | 200 | 7.00 | 0.0684 |
| 19 | 100 | 7.00 | 0.0342 |
| 20 | 200 | 7.00 | 0.0684 |
| 21 | 150 | 7.00 | 0.0513 |
| 22 | 150 | 7.00 | 0.0513 |
| 23 | 75 | 7.00 | 0.0257 |
| 24 | 120 | 7.00 | 0.0411 |
| 25 | 75 | 7.00 | 0.0257 |
| 26 | 100 | 7.00 | 0.0342 |
| 27 | 100 | 7.05 | 0.0345 |
| 28 | 100 | 7.05 | 0.0345 |
| 29 | 80 | 7.10 | 0.0278 |
| 30 | 350 | 7.10 | 0.1215 |
| 31 | 100 | 7.10 | 0.0347 |
| 32 | 100 | 7.10 | 0.0347 |
| 33 | 150 | 7.10 | 0.0521 |
| 34 | 150 | 7.10 | 0.0521 |
| 35 | 200 | 7.10 | 0.0694 |
| 36 | 50 | 7.10 | 0.0174 |
| 37 | 400 | 7.10 | 0.1388 |
| 38 | 270 | 7.10 | 0.0937 |
| 39 | 500 | 7.15 | 0.1748 |
| 40 | 500 | 7.15 | 0.1748 |
| 41 | 100 | 7.15 | 0.0350 |
| 42 | 100 | 7.15 | 0.0350 |
| 43 | 100 | 7.15 | 0.0350 |
| 44 | 100 | 7.15 | 0.0350 |
| 45 | 100 | 7.20 | 0.0352 |
| 46 | 200 | 7.20 | 0.0704 |
| 47 | 150 | 7.20 | 0.0528 |
| 48 | 50 | 7.20 | 0.0176 |
| 49 | 500 | 7.20 | 0.1760 |
| 50 | 60 | 7.25 | 0.0213 |
| 51 | 150 | 7.25 | 0.0532 |
| 52 | 800 | 7.25 | 0.2835 |
| 53 | 1000 | 7.25 | 0.3544 |
| 54 | 1250 | 7.25 | 0.4430 |
| 55 | 800 | 7.25 | 0.2835 |
| 56 | 100 | 7.25 | 0.0354 |
| 57 | 300 | 7.25 | 0.1063 |
| 58 | 200 | 7.25 | 0.0709 |
| 59 | 500 | 7.25 | 0.1772 |
| 60 | 50 | 7.30 | 0.0178 |
| 61 | 400 | 7.35 | 0.1437 |
| 62 | 300 | 7.35 | 0.1078 |
| 63 | 50 | 7.50 | 0.0183 |
| 64 | 300 | 7.50 | 0.1100 |
| 20,455.00 | | TODAYS AVERAGE | 7.0263 |

DAILY CBK LENDING

| PRINCIPAL LOAN(Kshs M) | DAYS TO MATURITY | INTEREST RATE | INTEREST CHARGED(Kshs) |
|------------------------|------------------|---------------|------------------------|
| 2000 | 3 | 14.5 | 2,383,561.65 |
| 1400 | 3 | 14.5 | 1,668,493.15 |
| TOTAL | | | 4,052,054.80 |

GOVERNMENT SECURITIES REDISCOUNTED

| TYPE | DAYS TO MATURITY | AMOUNT(Ksh M) |
|--------|------------------|---------------|
| T/BILL | 24 | 0.15 |
| T/BILL | 45 | 0.50 |
| TOTAL | | 0.65 |

Prepared By _____

Checked By _____

Authorised Signatory _____

Authorised Signatory _____

SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA