

INTER-BANK MONEY MARKET REPORT

Friday, November 28, 2014

| ITEM | AMOUNT(M) | LENDING RATE % | WEIGHTED AV % |
|------|-----------|----------------|---------------|
| 1 | 500 | 6.60 | 0.1509 |
| 2 | 150 | 6.70 | 0.0460 |
| 3 | 450 | 6.70 | 0.1379 |
| 4 | 150 | 6.70 | 0.0460 |
| 5 | 800 | 6.70 | 0.2451 |
| 6 | 300 | 6.70 | 0.0919 |
| 7 | 100 | 6.80 | 0.0311 |
| 8 | 1500 | 6.80 | 0.4665 |
| 9 | 200 | 6.80 | 0.0622 |
| 10 | 400 | 6.90 | 0.1262 |
| 11 | 100 | 6.90 | 0.0316 |
| 12 | 100 | 6.90 | 0.0316 |
| 13 | 1000 | 6.90 | 0.3156 |
| 14 | 80 | 6.90 | 0.0252 |
| 15 | 150 | 6.90 | 0.0473 |
| 16 | 50 | 6.90 | 0.0158 |
| 17 | 175 | 6.90 | 0.0552 |
| 18 | 100 | 6.90 | 0.0316 |
| 19 | 250 | 6.90 | 0.0789 |
| 20 | 450 | 6.90 | 0.1420 |
| 21 | 175 | 6.90 | 0.0552 |
| 22 | 350 | 6.90 | 0.1104 |
| 23 | 50 | 6.90 | 0.0158 |
| 24 | 500 | 6.90 | 0.1578 |
| 25 | 200 | 7.00 | 0.0640 |
| 26 | 70 | 7.00 | 0.0224 |
| 27 | 1000 | 7.00 | 0.3201 |
| 28 | 150 | 7.00 | 0.0480 |
| 29 | 1000 | 7.00 | 0.3201 |
| 30 | 300 | 7.00 | 0.0960 |
| 31 | 300 | 7.00 | 0.0960 |
| 32 | 1000 | 7.00 | 0.3201 |
| 33 | 150 | 7.00 | 0.0480 |
| 34 | 350 | 7.00 | 0.1120 |
| 35 | 500 | 7.00 | 0.1601 |
| 36 | 50 | 7.00 | 0.0160 |
| 37 | 800 | 7.00 | 0.2561 |
| 38 | 150 | 7.00 | 0.0480 |
| 39 | 500 | 7.00 | 0.1601 |
| 40 | 1500 | 7.10 | 0.4871 |
| 41 | 100 | 7.10 | 0.0325 |
| 42 | 300 | 7.10 | 0.0974 |
| 43 | 150 | 7.15 | 0.0490 |
| 44 | 185 | 7.15 | 0.0605 |
| 45 | 800 | 7.15 | 0.2616 |
| 46 | 50 | 7.20 | 0.0165 |
| 47 | 50 | 7.20 | 0.0165 |
| 48 | 150 | 7.20 | 0.0494 |
| 49 | 200 | 7.20 | 0.0659 |
| 50 | 400 | 7.20 | 0.1317 |
| 51 | 405.9 | 7.20 | 0.1337 |
| 52 | 250 | 7.25 | 0.0829 |
| 53 | 200 | 7.30 | 0.0668 |
| 54 | 75 | 7.30 | 0.0250 |
| 55 | 150 | 7.30 | 0.0501 |
| 56 | 200 | 7.35 | 0.0672 |
| 57 | 200 | 7.35 | 0.0672 |
| 58 | 200 | 7.35 | 0.0672 |

| | | | |
|-----------|------|----------------|--------|
| 59 | 200 | 7.35 | 0.0672 |
| 60 | 1000 | 7.35 | 0.3361 |
| 61 | 500 | 7.35 | 0.1681 |
| 21,865.90 | | TODAYS AVERAGE | 7.0045 |

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 _____

Checked By _____

Authorised Signatory _____

Authorised Signatory _____

SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA