

INTER-BANK MONEY MARKET REPORT

Thursday, July 30, 2015

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	700	17.50	0.4363
2	2000	17.75	1.2645
3	75	17.95	0.0480
4	1500	18.00	0.9617
5	600	18.00	0.3847
6	100	18.10	0.0645
7	50	18.15	0.0323
8	200	18.20	0.1297
9	40	18.20	0.0259
10	100	18.25	0.0650
11	508	18.25	0.3302
12	1524	18.25	0.9907
13	457.2	18.25	0.2972
14	355.6	18.25	0.2312
15	100	18.40	0.0655
16	2540	18.40	1.6647
17	355.6	18.40	0.2331
18	50	18.50	0.0329
19	100	18.50	0.0659
20	300	18.50	0.1977
21	50	18.50	0.0329
22	50	18.50	0.0329
23	50	18.50	0.0329
24	100	18.50	0.0659
25	100	18.50	0.0659
26	100	18.50	0.0659
27	175	18.50	0.1153
28	1700	18.50	1.1202
29	900	18.50	0.5930
30	2000	18.50	1.3179
31	600	18.50	0.3954
32	400	18.50	0.2636
33	1000	18.60	0.6625
34	25	18.65	0.0166
35	200	18.65	0.1329
36	50	18.65	0.0332
37	150	18.70	0.0999
38	1000	18.70	0.6661
39	1000	18.75	0.6678
40	50	18.75	0.0334
41	250	18.75	0.1670
42	50	18.75	0.0334
43	500	18.75	0.3339
44	500	18.75	0.3339
45	150	18.75	0.1002
46	500	18.75	0.3339
47	100	18.75	0.0668
48	50	18.75	0.0334
49	200	18.80	0.1339
50	700	18.80	0.4687
51	500	18.90	0.3366
52	500	18.90	0.3366
53	100	19.00	0.0677
54	50	19.00	0.0338

55	400	19.00	0.2707
56	50	19.00	0.0338
57	30	19.00	0.0203
58	400	19.00	0.2707
59	100	19.00	0.0677
60	200	19.00	0.1353
61	100	19.00	0.0677
62	100	19.00	0.0677
63	300	19.00	0.2030
64	100	19.00	0.0677
65	100	19.00	0.0677
66	100	19.00	0.0677
67	100	19.10	0.0680
68	45	19.25	0.0309
69	95	19.30	0.0653
70	50	19.50	0.0347
71	300	19.50	0.2084
28,075.40		TODAYS AVERAGE	18.4628

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	123	0.05
T/BOND	116	400.00
T/BOND	179	2,800.00
T/BOND	235	4,500.00
T/BOND	571	1,500.00
TOTAL		9,200.05

Prepared By _____

Checked By _____

Authorised Signatory _____

Authorised Signatory _____

SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA