

INTER-BANK MONEY MARKET REPORT

Monday, August 25, 2014

| ITEM | AMOUNT(M) | LENDING RATE % | WEIGHTED AV % |
|------------------|-----------|-----------------------|----------------|
| 1 | 100 | 13.20 | 0.0696 |
| 2 | 250 | 13.40 | 0.1765 |
| 3 | 300 | 13.40 | 0.2118 |
| 4 | 150 | 13.50 | 0.1067 |
| 5 | 250 | 13.50 | 0.1779 |
| 6 | 1000 | 13.50 | 0.7114 |
| 7 | 100 | 13.55 | 0.0714 |
| 8 | 150 | 13.55 | 0.1071 |
| 9 | 100 | 13.55 | 0.0714 |
| 10 | 50 | 13.55 | 0.0357 |
| 11 | 50 | 13.60 | 0.0358 |
| 12 | 100 | 13.60 | 0.0717 |
| 13 | 50 | 13.60 | 0.0358 |
| 14 | 140 | 13.60 | 0.1003 |
| 15 | 100 | 13.60 | 0.0717 |
| 16 | 25 | 13.60 | 0.0179 |
| 17 | 150 | 13.60 | 0.1075 |
| 18 | 50 | 13.60 | 0.0358 |
| 19 | 200 | 13.60 | 0.1433 |
| 20 | 50 | 13.65 | 0.0360 |
| 21 | 50 | 13.65 | 0.0360 |
| 22 | 538.6 | 13.65 | 0.3874 |
| 23 | 50 | 13.65 | 0.0360 |
| 24 | 400 | 13.70 | 0.2888 |
| 25 | 400 | 13.75 | 0.2898 |
| 26 | 397.35 | 13.75 | 0.2879 |
| 27 | 441.5 | 13.75 | 0.3199 |
| 28 | 397.35 | 13.75 | 0.2879 |
| 29 | 1000 | 13.75 | 0.7246 |
| 30 | 1000 | 13.75 | 0.7246 |
| 31 | 250 | 13.75 | 0.1812 |
| 32 | 600 | 13.80 | 0.4363 |
| 33 | 500 | 13.85 | 0.3649 |
| 34 | 100 | 13.85 | 0.0730 |
| 35 | 1700 | 13.85 | 1.2408 |
| 36 | 150 | 13.90 | 0.1099 |
| 37 | 350 | 13.90 | 0.2564 |
| 38 | 20 | 13.90 | 0.0147 |
| 39 | 100 | 13.90 | 0.0733 |
| 40 | 25 | 13.90 | 0.0183 |
| 41 | 20 | 13.90 | 0.0147 |
| 42 | 150 | 13.90 | 0.1099 |
| 43 | 300 | 14.00 | 0.2213 |
| 44 | 300 | 14.00 | 0.2213 |
| 45 | 80 | 14.00 | 0.0590 |
| 46 | 300 | 14.00 | 0.2213 |
| 47 | 350 | 14.00 | 0.2582 |
| 48 | 200 | 14.00 | 0.1476 |
| 49 | 200 | 14.00 | 0.1476 |
| 50 | 150 | 14.00 | 0.1107 |
| 51 | 1766 | 14.00 | 1.3029 |
| 52 | 500 | 14.00 | 0.3689 |
| 53 | 1000 | 14.00 | 0.7378 |
| 54 | 50 | 14.00 | 0.0369 |
| 55 | 50 | 14.00 | 0.0369 |
| 56 | 200 | 14.00 | 0.1476 |
| 57 | 200 | 14.00 | 0.1476 |
| 58 | 200 | 14.00 | 0.1476 |
| 59 | 100 | 14.05 | 0.0740 |
| 60 | 150 | 14.05 | 0.1111 |
| 61 | 250 | 14.10 | 0.1858 |
| 62 | 150 | 14.20 | 0.1122 |
| 63 | 75 | 14.25 | 0.0563 |
| 64 | 50 | 14.25 | 0.0375 |
| 65 | 50 | 14.25 | 0.0375 |
| 66 | 200 | 15.00 | 0.1581 |
| 67 | 100 | 15.50 | 0.0817 |
| 18,975.80 | | TODAYS AVERAGE | 13.8391 |

DAILY CBK LENDING

| PRINCIPAL LOAN(Kshs M) | DAYS TO MATURITY | INTEREST RATE | INTEREST CHARGED(Kshs) |
|------------------------|------------------|---------------|------------------------|
| 480 | 1 | 14.5 | 190,684.90 |
| 880 | 1 | 14.5 | 349,589.05 |
| TOTAL | | | 540,274.00 |

GOVERNMENT SECURITIES REDISCOUNTED

| TYPE | DAYS TO MATURITY | AMOUNT(Ksh M) |
|--------|------------------|---------------|
| T/BILL | 7 | 1,000.00 |
| T/BILL | 42 | 100.00 |
| TOTAL | | 1,100.00 |

Prepared By 

Checked By 

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SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA