

INTER-BANK MONEY MARKET REPORT

Wednesday, October 05, 2016

| ITEM | AMOUNT(M) | LENDING RATE % | WEIGHTED AV % |
|------|------------------|-----------------------|---------------|
| 1 | 700 | 3.50 | 0.1670 |
| 2 | 1500 | 3.50 | 0.3579 |
| 3 | 2500 | 3.75 | 0.6391 |
| 4 | 1400 | 4.00 | 0.3817 |
| 5 | 200 | 4.00 | 0.0545 |
| 6 | 2400 | 4.50 | 0.7362 |
| 7 | 600 | 4.50 | 0.1840 |
| 8 | 700 | 4.50 | 0.2147 |
| 9 | 750 | 4.75 | 0.2428 |
| 10 | 2100 | 5.00 | 0.7157 |
| 11 | 720 | 5.75 | 0.2822 |
| 12 | 200 | 6.50 | 0.0886 |
| 13 | 100 | 6.50 | 0.0443 |
| 14 | 100 | 7.50 | 0.0511 |
| 15 | 100 | 7.50 | 0.0511 |
| 16 | 100 | 7.50 | 0.0511 |
| 17 | 150 | 7.50 | 0.0767 |
| 18 | 200 | 7.75 | 0.1057 |
| 19 | 150 | 7.75 | 0.0792 |
| | 14,670.00 | TODAYS AVERAGE | 4.5239 |

DAILY CBK LENDING

| PRINCIPAL LOAN(Kshs M) | DAYS TO MATURITY | INTEREST RATE | INTEREST CHARGED(Kshs) |
|------------------------|------------------|---------------|------------------------|
| 0 | 0 | 16.00 | .00 |
| | | TOTAL | .00 |

GOVERNMENT SECURITIES REDISCOUNTED

| TYPE | DAYS TO MATURITY | AMOUNT(Ksh M) |
|--------|------------------|---------------|
| T/BILL | 47 | 1.00 |
| | TOTAL | 1.00 |

Prepared By Amusa

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Authorised Signatory [Signature]

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SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA