

INTER-BANK MONEY MARKET REPORT

Friday, September 23, 2016

| ITEM | AMOUNT(M) | LENDING RATE % | WEIGHTED AV % |
|------------------|-----------|-----------------------|---------------|
| 1 | 100 | 4.50 | 0.0283 |
| 2 | 1500 | 4.50 | 0.4247 |
| 3 | 1750 | 4.65 | 0.5120 |
| 4 | 1000 | 5.00 | 0.3146 |
| 5 | 60 | 5.00 | 0.0189 |
| 6 | 160 | 6.00 | 0.0604 |
| 7 | 100 | 6.00 | 0.0377 |
| 8 | 2000 | 6.00 | 0.7550 |
| 9 | 100 | 6.00 | 0.0377 |
| 10 | 600 | 6.25 | 0.2359 |
| 11 | 500 | 6.25 | 0.1966 |
| 12 | 200 | 6.50 | 0.0818 |
| 13 | 400 | 6.50 | 0.1636 |
| 14 | 100 | 6.80 | 0.0428 |
| 15 | 100 | 7.00 | 0.0440 |
| 16 | 500 | 7.00 | 0.2202 |
| 17 | 300 | 7.00 | 0.1321 |
| 18 | 500 | 7.00 | 0.2202 |
| 19 | 100 | 7.00 | 0.0440 |
| 20 | 100 | 7.00 | 0.0440 |
| 21 | 100 | 7.00 | 0.0440 |
| 22 | 450 | 7.00 | 0.1982 |
| 23 | 607 | 7.00 | 0.2673 |
| 24 | 400 | 7.10 | 0.1787 |
| 25 | 100 | 7.10 | 0.0447 |
| 26 | 100 | 7.10 | 0.0447 |
| 27 | 200 | 7.15 | 0.0900 |
| 28 | 150 | 7.15 | 0.0675 |
| 29 | 300 | 7.25 | 0.1368 |
| 30 | 300 | 7.35 | 0.1387 |
| 31 | 607 | 7.50 | 0.2864 |
| 32 | 911 | 7.50 | 0.4299 |
| 33 | 1500 | 7.50 | 0.7078 |
| 15,895.00 | | TODAYS AVERAGE | 6.2491 |

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) |
|--------------|------------------|---------------|
| NONE | 0 | 0.00 |
| TOTAL | | 0.00 |

Prepared By Amos

Checked By Mwangi

Authorised Signatory Batu

Authorised Signatory Seid

SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA