

**INTER-BANK MONEY MARKET REPORT**

Friday, July 14, 2017

| ITEM             | AMOUNT(M) | LENDING RATE %        | WEIGHTED AV % |
|------------------|-----------|-----------------------|---------------|
| 1                | 1500      | 5.80                  | 0.6888        |
| 2                | 500       | 6.00                  | 0.2375        |
| 3                | 1000      | 6.00                  | 0.4751        |
| 4                | 500       | 6.00                  | 0.2375        |
| 5                | 500       | 6.00                  | 0.2375        |
| 6                | 100       | 6.41                  | 0.0508        |
| 7                | 250       | 6.90                  | 0.1366        |
| 8                | 800       | 6.90                  | 0.4371        |
| 9                | 400       | 7.00                  | 0.2217        |
| 10               | 150       | 7.00                  | 0.0831        |
| 11               | 80        | 7.00                  | 0.0443        |
| 12               | 500       | 7.00                  | 0.2771        |
| 13               | 750       | 7.25                  | 0.4305        |
| 14               | 500       | 7.50                  | 0.2969        |
| 15               | 200       | 7.50                  | 0.1188        |
| 16               | 350       | 7.50                  | 0.2078        |
| 17               | 300       | 7.50                  | 0.1781        |
| 18               | 300       | 7.50                  | 0.1781        |
| 19               | 500       | 7.75                  | 0.3068        |
| 20               | 100       | 7.75                  | 0.0614        |
| 21               | 200       | 7.80                  | 0.1235        |
| 22               | 250       | 8.00                  | 0.1584        |
| 23               | 600       | 8.00                  | 0.3800        |
| 24               | 500       | 8.00                  | 0.3167        |
| 25               | 150       | 8.50                  | 0.1010        |
| 26               | 650       | 8.70                  | 0.4477        |
| 27               | 200       | 8.75                  | 0.1386        |
| 28               | 100       | 9.00                  | 0.0713        |
| 29               | 100       | 10.00                 | 0.0792        |
| 30               | 200       | 10.00                 | 0.1584        |
| 31               | 150       | 11.00                 | 0.1306        |
| 32               | 250       | 11.00                 | 0.2177        |
| <b>12,630.00</b> |           | <b>TODAYS AVERAGE</b> | <b>7.2287</b> |


**DAILY CBK LENDING**

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

**GOVERNMENT SECURITIES REDISCOUNTED**

| TYPE         | DAYS TO MATURITY | AMOUNT(Ksh M) |
|--------------|------------------|---------------|
| T/BILL       | 122              | 1.50          |
| T/BILL       | 17               | 0.40          |
| <b>TOTAL</b> |                  | <b>1.90</b>   |

Prepared By 

Checked By 

Authorised Signatory 

Authorised Signatory 

SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA

