

INTER-BANK MONEY MARKET REPORT

Tuesday, October 10, 2017

| ITEM | AMOUNT(M) | LENDING RATE % | WEIGHTED AV % |
|------------------|-----------|-----------------------|---------------|
| 1 | 3000 | 6.75 | 0.6032 |
| 2 | 1000 | 7.00 | 0.2085 |
| 3 | 1000 | 7.00 | 0.2085 |
| 4 | 300 | 7.10 | 0.0634 |
| 5 | 200 | 7.25 | 0.0432 |
| 6 | 100 | 7.30 | 0.0217 |
| 7 | 125 | 7.50 | 0.0279 |
| 8 | 1000 | 7.60 | 0.2264 |
| 9 | 500 | 7.60 | 0.1132 |
| 10 | 500 | 7.70 | 0.1147 |
| 11 | 1500 | 7.80 | 0.3485 |
| 12 | 300 | 7.80 | 0.0697 |
| 13 | 800 | 7.80 | 0.1859 |
| 14 | 1250 | 7.90 | 0.2942 |
| 15 | 200 | 7.90 | 0.0471 |
| 16 | 150 | 7.95 | 0.0355 |
| 17 | 150 | 8.00 | 0.0357 |
| 18 | 300 | 8.00 | 0.0715 |
| 19 | 100 | 8.00 | 0.0238 |
| 20 | 1000 | 8.00 | 0.2383 |
| 21 | 150 | 8.00 | 0.0357 |
| 22 | 100 | 8.00 | 0.0238 |
| 23 | 100 | 8.00 | 0.0238 |
| 24 | 100 | 8.00 | 0.0238 |
| 25 | 50 | 8.00 | 0.0119 |
| 26 | 2000 | 8.00 | 0.4766 |
| 27 | 1000 | 8.00 | 0.2383 |
| 28 | 2000 | 8.00 | 0.4766 |
| 29 | 125 | 8.00 | 0.0298 |
| 30 | 200 | 8.00 | 0.0477 |
| 31 | 200 | 8.00 | 0.0477 |
| 32 | 500 | 8.00 | 0.1192 |
| 33 | 2700 | 8.00 | 0.6434 |
| 34 | 1600 | 8.00 | 0.3813 |
| 35 | 2000 | 8.10 | 0.4826 |
| 36 | 100 | 8.15 | 0.0243 |
| 37 | 2500 | 8.15 | 0.6069 |
| 38 | 100 | 8.25 | 0.0246 |
| 39 | 100 | 8.25 | 0.0246 |
| 40 | 500 | 8.30 | 0.1236 |
| 41 | 750 | 8.50 | 0.1899 |
| 42 | 400 | 8.50 | 0.1013 |
| 43 | 1000 | 8.50 | 0.2532 |
| 44 | 500 | 8.70 | 0.1296 |
| 45 | 150 | 8.70 | 0.0389 |
| 46 | 50 | 9.00 | 0.0134 |
| 47 | 300 | 9.00 | 0.0804 |
| 48 | 100 | 9.00 | 0.0268 |
| 49 | 100 | 9.00 | 0.0268 |
| 50 | 100 | 9.50 | 0.0283 |
| 51 | 200 | 9.60 | 0.0572 |
| 52 | 50 | 10.00 | 0.0149 |
| 53 | 90 | 10.00 | 0.0268 |
| 54 | 180 | 10.50 | 0.0563 |
| 33,570.00 | | TODAYS AVERAGE | 7.8911 |

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 | 20 | 0.25 |
| TOTAL | | 0.25 |

Prepared By 

Checked By 

Authorised Signatory 

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SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA