

INTER-BANK MONEY MARKET REPORT

Wednesday, November 30, 2016

| ITEM | AMOUNT(M) | LENDING RATE % | WEIGHTED AV % |
|------------------|-----------|-----------------------|---------------|
| 1 | 1000 | 5.00 | 0.2034 |
| 2 | 2500 | 5.25 | 0.5339 |
| 3 | 1500 | 5.25 | 0.3203 |
| 4 | 1000 | 5.50 | 0.2237 |
| 5 | 1500 | 5.51 | 0.3359 |
| 6 | 2000 | 6.27 | 0.5101 |
| 7 | 1600 | 6.30 | 0.4100 |
| 8 | 700 | 6.35 | 0.1808 |
| 9 | 1690 | 6.35 | 0.4365 |
| 10 | 100 | 6.50 | 0.0264 |
| 11 | 100 | 6.50 | 0.0264 |
| 12 | 100 | 6.50 | 0.0264 |
| 13 | 600 | 6.50 | 0.1586 |
| 14 | 1500 | 6.65 | 0.4057 |
| 15 | 700 | 6.75 | 0.1922 |
| 16 | 1500 | 6.75 | 0.4118 |
| 17 | 50 | 7.00 | 0.0142 |
| 18 | 200 | 7.00 | 0.0569 |
| 19 | 150 | 7.00 | 0.0427 |
| 20 | 400 | 7.00 | 0.1139 |
| 21 | 1000 | 7.00 | 0.2847 |
| 22 | 100 | 7.50 | 0.0305 |
| 23 | 175 | 7.50 | 0.0534 |
| 24 | 200 | 7.50 | 0.0610 |
| 25 | 100 | 8.00 | 0.0325 |
| 26 | 50 | 8.00 | 0.0163 |
| 27 | 100 | 8.00 | 0.0325 |
| 28 | 1000 | 8.00 | 0.3254 |
| 29 | 200 | 8.25 | 0.0671 |
| 30 | 50 | 8.25 | 0.0168 |
| 31 | 50 | 8.50 | 0.0173 |
| 32 | 70 | 8.50 | 0.0242 |
| 33 | 100 | 8.50 | 0.0346 |
| 34 | 50 | 9.00 | 0.0183 |
| 35 | 200 | 9.00 | 0.0732 |
| 36 | 250 | 9.00 | 0.0915 |
| 37 | 800 | 9.00 | 0.2929 |
| 38 | 300 | 9.00 | 0.1098 |
| 39 | 300 | 9.00 | 0.1098 |
| 40 | 100 | 9.50 | 0.0386 |
| 41 | 100 | 9.50 | 0.0386 |
| 42 | 200 | 9.50 | 0.0773 |
| 43 | 200 | 10.00 | 0.0814 |
| 24,585.00 | | TODAYS AVERAGE | 6.5578 |

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 | 54 | 1.00 |
| T/BILL | 54 | 2.00 |
| TOTAL | | 3.00 |

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SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA