

INTER-BANK MONEY MARKET REPORT

Wednesday, August 23, 2017

| ITEM | AMOUNT(M) | LENDING RATE % | WEIGHTED AV % |
|------|------------------|-----------------------|---------------|
| 1 | 1000 | 4.00 | 0.2721 |
| 2 | 3000 | 4.25 | 0.8673 |
| 3 | 700 | 4.50 | 0.2143 |
| 4 | 1600 | 4.50 | 0.4898 |
| 5 | 1300 | 4.50 | 0.3980 |
| 6 | 150 | 5.00 | 0.0510 |
| 7 | 250 | 5.25 | 0.0893 |
| 8 | 100 | 5.50 | 0.0374 |
| 9 | 100 | 5.50 | 0.0374 |
| 10 | 500 | 5.50 | 0.1871 |
| 11 | 1500 | 5.60 | 0.5714 |
| 12 | 400 | 5.70 | 0.1551 |
| 13 | 300 | 5.75 | 0.1173 |
| 14 | 400 | 5.75 | 0.1565 |
| 15 | 400 | 5.80 | 0.1578 |
| 16 | 100 | 6.00 | 0.0408 |
| 17 | 50 | 6.00 | 0.0204 |
| 18 | 200 | 6.00 | 0.0816 |
| 19 | 50 | 6.25 | 0.0213 |
| 20 | 200 | 6.65 | 0.0905 |
| 21 | 150 | 7.00 | 0.0714 |
| 22 | 500 | 7.25 | 0.2466 |
| 23 | 100 | 8.50 | 0.0578 |
| 24 | 150 | 9.00 | 0.0918 |
| 25 | 150 | 9.75 | 0.0995 |
| 26 | 150 | 10.00 | 0.1020 |
| 27 | 100 | 10.00 | 0.0680 |
| 28 | 200 | 10.00 | 0.1361 |
| 29 | 50 | 11.00 | 0.0374 |
| 30 | 50 | 11.00 | 0.0374 |
| 31 | 100 | 11.00 | 0.0748 |
| 32 | 100 | 11.00 | 0.0748 |
| 33 | 200 | 11.00 | 0.1497 |
| 34 | 100 | 11.50 | 0.0782 |
| 35 | 200 | 11.50 | 0.1565 |
| 36 | 100 | 11.50 | 0.0782 |
| | 14,700.00 | TODAYS AVERAGE | 5.6168 |

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 

Checked By 

Authorised Signatory 

Authorised Signatory 

SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA

