

INTER-BANK MONEY MARKET REPORT

29 March 2018

| ITEM | AMOUNT(M) | LENDING RATE % | WEIGHTED AV % | |
|------------------|-----------|-----------------------|---------------|---------------|
| 1 | 1500 | 5.40 | 0.4122 | |
| 2 | 500 | 5.50 | 0.1399 | |
| 3 | 200 | 5.50 | 0.0560 | |
| 4 | 150 | 5.80 | 0.0443 | |
| 5 | 150 | 5.80 | 0.0443 | |
| 6 | 100 | 5.80 | 0.0295 | |
| 7 | 150 | 5.90 | 0.0450 | |
| 8 | 400 | 5.90 | 0.1201 | |
| 9 | 200 | 5.90 | 0.0601 | |
| 10 | 100 | 5.90 | 0.0300 | |
| 11 | 500 | 5.90 | 0.1501 | |
| 12 | 200 | 5.90 | 0.0601 | |
| 13 | 200 | 6.00 | 0.0611 | |
| 14 | 100 | 6.00 | 0.0305 | |
| 15 | 100 | 6.00 | 0.0305 | |
| 16 | 50 | 6.00 | 0.0153 | |
| 17 | 800 | 6.00 | 0.2443 | |
| 18 | 150 | 6.00 | 0.0458 | |
| 19 | 200 | 6.00 | 0.0611 | |
| 20 | 450 | 6.00 | 0.1374 | |
| 21 | 1500 | 6.00 | 0.4580 | |
| 22 | 1500 | 6.00 | 0.4580 | |
| 23 | 2000 | 6.00 | 0.6107 | |
| 24 | 1000 | 6.00 | 0.3053 | |
| 25 | 500 | 6.00 | 0.1527 | |
| 26 | 300 | 6.00 | 0.0916 | |
| 27 | 200 | 6.00 | 0.0611 | |
| 28 | 200 | 6.00 | 0.0611 | |
| 29 | 1500 | 6.10 | 0.4656 | |
| 30 | 1500 | 6.10 | 0.4656 | |
| 31 | 250 | 6.20 | 0.0789 | |
| 32 | 700 | 6.25 | 0.2226 | |
| 33 | 250 | 6.50 | 0.0827 | |
| 34 | 500 | 6.50 | 0.1654 | |
| 35 | 50 | 6.50 | 0.0165 | |
| 36 | 500 | 6.60 | 0.1679 | |
| 37 | 250 | 7.00 | 0.0891 | |
| 38 | 300 | 7.50 | 0.1145 | |
| 39 | 100 | 8.00 | 0.0407 | |
| 40 | 200 | 8.00 | 0.0814 | |
| 41 | 150 | 8.20 | 0.0626 | |
| 19,650.00 | | TODAYS AVERAGE | | 6.0697 |

DAILY CBK LENDING

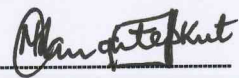
| PRINCIPAL LOAN(Kshs M) | DAYS TO MATURITY | INTEREST RATE | INTEREST CHARGED(Kshs) |
|------------------------|------------------|---------------|------------------------|
| 0 | 0 | 15.50 | .00 |
| TOTAL | | | .00 |

GOVERNMENT SECURITIES REDISCOUNTED

| TYPE | DAYS TO MATURITY | AMOUNT(Ksh M) |
|--------------|------------------|---------------|
| BILL | 11 | 0.30 |
| TOTAL | | 0.30 |

Prepared By 

Checked By 

Authorised Signatory 

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SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA