

INTER-BANK MONEY MARKET REPORT

11 January 2018

| ITEM | AMOUNT(M) | LENDING RATE % | WEIGHTED AV % |
|------------------|-----------|-----------------------|---------------|
| 1 | 400 | 4.00 | 0.1024 |
| 2 | 200 | 4.50 | 0.0576 |
| 3 | 200 | 4.50 | 0.0576 |
| 4 | 100 | 4.50 | 0.0288 |
| 5 | 600 | 4.50 | 0.1729 |
| 6 | 600 | 4.60 | 0.1767 |
| 7 | 1000 | 4.70 | 0.3009 |
| 8 | 150 | 4.75 | 0.0456 |
| 9 | 1300 | 4.80 | 0.3995 |
| 10 | 300 | 4.80 | 0.0922 |
| 11 | 100 | 4.80 | 0.0307 |
| 12 | 300 | 5.00 | 0.0960 |
| 13 | 50 | 5.00 | 0.0160 |
| 14 | 80 | 5.00 | 0.0256 |
| 15 | 200 | 5.00 | 0.0640 |
| 16 | 800 | 5.00 | 0.2561 |
| 17 | 1500 | 5.00 | 0.4802 |
| 18 | 400 | 5.00 | 0.1280 |
| 19 | 400 | 5.00 | 0.1280 |
| 20 | 200 | 5.00 | 0.0640 |
| 21 | 100 | 5.10 | 0.0327 |
| 22 | 250 | 5.30 | 0.0848 |
| 23 | 2000 | 5.40 | 0.6914 |
| 24 | 300 | 5.40 | 0.1037 |
| 25 | 500 | 5.50 | 0.1761 |
| 26 | 150 | 5.50 | 0.0528 |
| 27 | 300 | 5.50 | 0.1056 |
| 28 | 250 | 5.70 | 0.0912 |
| 29 | 400 | 5.75 | 0.1472 |
| 30 | 500 | 5.75 | 0.1841 |
| 31 | 500 | 6.00 | 0.1921 |
| 32 | 250 | 6.00 | 0.0960 |
| 33 | 400 | 6.00 | 0.1536 |
| 34 | 300 | 6.00 | 0.1152 |
| 35 | 200 | 6.50 | 0.0832 |
| 36 | 300 | 8.20 | 0.1575 |
| 37 | 40 | 10.00 | 0.0256 |
| 15,620.00 | | TODAYS AVERAGE | 5.2159 |

DAILY CBK LENDING

| PRINCIPAL LOAN(Kshs M) | DAYS TO MATURITY | INTEREST RATE | INTEREST CHARGED(Kshs) |
|------------------------|------------------|---------------|------------------------|
| 0 | 0 | 16 | .00 |
| TOTAL | | | .00 |

GOVERNMENT SECURITIES REDISCOUNTED

| TYPE | DAYS TO MATURITY | AMOUNT(Ksh M) |
|--------------|------------------|---------------|
| NONE | 0 | 0.00 |
| TOTAL | | 0.00 |

Prepared By 

Checked By 

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SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA