

INTER-BANK MONEY MARKET REPORT

Friday, February 20, 2015

| ITEM | AMOUNT(M) | LENDING RATE % | WEIGHTED AV % |
|------------------|-----------|-----------------------|---------------|
| 1 | 150 | 5.70 | 0.0492 |
| 2 | 200 | 5.80 | 0.0668 |
| 3 | 250 | 5.80 | 0.0835 |
| 4 | 500 | 5.80 | 0.1670 |
| 5 | 170 | 5.80 | 0.0568 |
| 6 | 500 | 5.90 | 0.1699 |
| 7 | 350 | 5.90 | 0.1189 |
| 8 | 500 | 5.90 | 0.1699 |
| 9 | 100 | 5.95 | 0.0343 |
| 10 | 200 | 6.00 | 0.0691 |
| 11 | 200 | 6.00 | 0.0691 |
| 12 | 100 | 6.00 | 0.0345 |
| 13 | 80 | 6.00 | 0.0276 |
| 14 | 1700 | 6.00 | 0.5873 |
| 15 | 600 | 6.00 | 0.2073 |
| 16 | 800 | 6.00 | 0.2764 |
| 17 | 400 | 6.00 | 0.1382 |
| 18 | 50 | 6.00 | 0.0173 |
| 19 | 500 | 6.00 | 0.1727 |
| 20 | 900 | 6.04 | 0.3130 |
| 21 | 100 | 6.05 | 0.0348 |
| 22 | 150 | 6.05 | 0.0523 |
| 23 | 1500 | 6.05 | 0.5225 |
| 24 | 400 | 6.10 | 0.1405 |
| 25 | 100 | 6.10 | 0.0351 |
| 26 | 100 | 6.10 | 0.0351 |
| 27 | 75 | 6.10 | 0.0263 |
| 28 | 150 | 6.10 | 0.0527 |
| 29 | 50 | 6.10 | 0.0176 |
| 30 | 30 | 6.10 | 0.0105 |
| 31 | 500 | 6.10 | 0.1756 |
| 32 | 50 | 6.10 | 0.0176 |
| 33 | 100 | 6.10 | 0.0351 |
| 34 | 100 | 6.10 | 0.0351 |
| 35 | 150 | 6.15 | 0.0531 |
| 36 | 100 | 6.15 | 0.0354 |
| 37 | 200 | 6.15 | 0.0708 |
| 38 | 100 | 6.15 | 0.0354 |
| 39 | 100 | 6.20 | 0.0357 |
| 40 | 75 | 6.20 | 0.0268 |
| 41 | 950 | 6.20 | 0.3391 |
| 42 | 600 | 6.20 | 0.2142 |
| 43 | 100 | 6.20 | 0.0357 |
| 44 | 50 | 6.20 | 0.0178 |
| 45 | 300 | 6.25 | 0.1080 |
| 46 | 50 | 6.25 | 0.0180 |
| 47 | 30 | 6.25 | 0.0108 |
| 48 | 450 | 6.25 | 0.1619 |
| 49 | 145 | 6.25 | 0.0522 |
| 50 | 500 | 6.25 | 0.1799 |
| 51 | 100 | 6.30 | 0.0363 |
| 52 | 200 | 6.30 | 0.0726 |
| 53 | 400 | 6.30 | 0.1451 |
| 54 | 182 | 6.35 | 0.0665 |
| 55 | 100 | 6.35 | 0.0366 |
| 56 | 80 | 6.50 | 0.0299 |
| 57 | 150 | 6.50 | 0.0561 |
| 58 | 400 | 6.50 | 0.1497 |
| 59 | 50 | 6.50 | 0.0187 |
| 60 | 150 | 6.50 | 0.0561 |
| 17,367.00 | | TODAYS AVERAGE | 6.0823 |

DAILY CBK LENDING

| PRINCIPAL LOAN(Kshs M) | DAYS TO MATURITY | INTEREST RATE | INTEREST CHARGED(Kshs) |
|------------------------|------------------|---------------|------------------------|
| 0 | 0 | 14.5 | .00 |
| TOTAL | | | .00 |

GOVERNMENT SECURITIES REDISCOUNTED

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

Prepared By Aswa

Checked By ekr

Authorised Signatory [Signature]

Authorised Signatory [Signature]

SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA