

# INTER-BANK MONEY MARKET REPORT

Friday, February 26, 2016

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	2000	3.00	0.2799
2	500	3.00	0.0700
3	600	3.00	0.0840
4	1000	3.25	0.1516
5	150	3.25	0.0227
6	500	3.30	0.0770
7	1000	3.50	0.1632
8	1500	3.50	0.2449
9	1000	3.50	0.1632
10	500	3.50	0.0816
11	1500	3.50	0.2449
12	70	3.50	0.0114
13	100	3.50	0.0163
14	250	3.50	0.0408
15	2000	3.50	0.3265
16	500	3.50	0.0816
17	400	3.75	0.0700
18	1000	3.75	0.1749
19	500	3.75	0.0875
20	1000	3.75	0.1749
21	1000	3.80	0.1772
22	100	3.80	0.0177
23	500	3.85	0.0898
24	100	4.00	0.0187
25	500	4.00	0.0933
26	185	4.00	0.0345
27	50	4.00	0.0093
28	75	4.00	0.0140
29	200	4.00	0.0373
30	50	4.00	0.0093
31	50	4.00	0.0093
32	100	4.00	0.0187
33	100	4.00	0.0187
34	200	4.25	0.0396
35	100	4.25	0.0198
36	75	4.50	0.0157
37	300	5.00	0.0700
38	150	5.00	0.0350
39	100	5.00	0.0233
40	30	5.00	0.0070
41	50	5.00	0.0117
42	400	5.00	0.0933
43	120	5.25	0.0294
44	150	5.30	0.0371
45	100	5.50	0.0257
46	50	6.00	0.0140
47	55	6.50	0.0167
48	30	7.00	0.0098
49	300	7.00	0.0979
50	150	7.00	0.0490
<b>21,440.00</b>		<b>TODAYS AVERAGE</b>	<b>3.7095</b>

## DAILY CBK LENDING

PRINCIPAL LOAN(Kshs M)	DAYS TO MATURITY	INTEREST RATE	INTEREST CHARGED(Kshs)
0	0	17.5	.00
<b>TOTAL</b>			<b>.00</b>

GOVERNMENT SECURITIES REDISCOUNTED

TYPE	DAYS TO MATURITY	AMOUNT(Ksh M)
T/BILL	171	1.00
	<b>TOTAL</b>	<b>1.00</b>

Prepared By *[Signature]*

Checked By *[Signature]*

Authorised Signatory *[Signature]*

Authorised Signatory *[Signature]*

SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA