

INTER-BANK MONEY MARKET REPORT

Wednesday, February 10, 2016

| ITEM | AMOUNT(M) | LENDING RATE % | WEIGHTED AV % |
|------|------------------|-----------------------|---------------|
| 1 | 2000 | 3.00 | 0.3977 |
| 2 | 1000 | 3.00 | 0.1989 |
| 3 | 100 | 3.00 | 0.0199 |
| 4 | 100 | 3.00 | 0.0199 |
| 5 | 800 | 3.00 | 0.1591 |
| 6 | 2000 | 3.00 | 0.3977 |
| 7 | 500 | 3.00 | 0.0994 |
| 8 | 600 | 3.00 | 0.1193 |
| 9 | 150 | 3.00 | 0.0298 |
| 10 | 900 | 3.50 | 0.2088 |
| 11 | 1400 | 3.50 | 0.3248 |
| 12 | 300 | 3.75 | 0.0746 |
| 13 | 300 | 3.75 | 0.0746 |
| 14 | 100 | 3.75 | 0.0249 |
| 15 | 500 | 3.75 | 0.1243 |
| 16 | 300 | 3.75 | 0.0746 |
| 17 | 300 | 3.75 | 0.0746 |
| 18 | 50 | 4.00 | 0.0133 |
| 19 | 75 | 4.00 | 0.0199 |
| 20 | 500 | 4.00 | 0.1326 |
| 21 | 400 | 4.00 | 0.1061 |
| 22 | 150 | 4.50 | 0.0447 |
| 23 | 50 | 5.00 | 0.0166 |
| 24 | 75 | 5.00 | 0.0249 |
| 25 | 300 | 5.00 | 0.0994 |
| 26 | 50 | 5.00 | 0.0166 |
| 27 | 100 | 5.50 | 0.0365 |
| 28 | 250 | 5.50 | 0.0912 |
| 29 | 200 | 5.50 | 0.0729 |
| 30 | 800 | 6.00 | 0.3182 |
| 31 | 100 | 6.00 | 0.0398 |
| 32 | 200 | 6.50 | 0.0862 |
| 33 | 100 | 6.90 | 0.0457 |
| 34 | 335 | 7.50 | 0.1666 |
| | 15,085.00 | TODAYS AVERAGE | 3.7539 |

DAILY CBK LENDING

| PRINCIPAL LOAN(Kshs M) | DAYS TO MATURITY | INTEREST RATE | INTEREST CHARGED(Kshs) |
|------------------------|------------------|---------------|------------------------|
| 0 | 0 | 17.5 | .00 |
| | | TOTAL | .00 |

GOVERNMENT SECURITIES REDISCOUNTED

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

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Authorised Signatory *Barth*

SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA