

**INTER-BANK MONEY MARKET REPORT**

27 February 2020

| ITEM             | AMOUNT(M) | LENDING RATE %        | WEIGHTED AV % |
|------------------|-----------|-----------------------|---------------|
| 1                | 500       | 3.50                  | 0.0978        |
| 2                | 700       | 3.50                  | 0.1369        |
| 3                | 4000      | 3.65                  | 0.8156        |
| 4                | 150       | 3.75                  | 0.0314        |
| 5                | 2000      | 3.75                  | 0.4190        |
| 6                | 500       | 3.80                  | 0.1061        |
| 7                | 1000      | 3.85                  | 0.2151        |
| 8                | 1500      | 3.85                  | 0.3226        |
| 9                | 500       | 3.90                  | 0.1089        |
| 10               | 250       | 3.90                  | 0.0545        |
| 11               | 300       | 4.00                  | 0.0670        |
| 12               | 2000      | 4.00                  | 0.4469        |
| 13               | 700       | 4.00                  | 0.1564        |
| 14               | 1500      | 4.00                  | 0.3352        |
| 15               | 200       | 4.20                  | 0.0469        |
| 16               | 50        | 4.25                  | 0.0119        |
| 17               | 50        | 4.50                  | 0.0126        |
| 18               | 150       | 4.50                  | 0.0377        |
| 19               | 500       | 4.60                  | 0.1285        |
| 20               | 500       | 5.50                  | 0.1536        |
| 21               | 100       | 6.00                  | 0.0335        |
| 22               | 250       | 6.00                  | 0.0838        |
| 23               | 200       | 6.25                  | 0.0698        |
| 24               | 50        | 6.50                  | 0.0182        |
| 25               | 250       | 6.50                  | 0.0908        |
| <b>17,900.00</b> |           | <b>TODAYS AVERAGE</b> | <b>4.0008</b> |

**DAILY CBK LENDING**

| PRINCIPAL LOAN(Kshs M) | DAYS TO MATURITY | INTEREST RATE | INTEREST CHARGED(Kshs) |
|------------------------|------------------|---------------|------------------------|
| 0                      | 0                | 14.25         | .00                    |
| <b>TOTAL</b>           |                  |               | <b>.00</b>             |

**GOVERNMENT SECURITIES REDISCOUNTED**

| TYPE         | DAYS TO MATURITY | AMOUNT(Ksh M) |
|--------------|------------------|---------------|
| NONE         | 0                | 0.00          |
| <b>TOTAL</b> |                  | <b>0.00</b>   |

Prepared By 

Checked By 

Authorised Signatory 

Authorised Signatory 

**SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA**