

INTER-BANK MONEY MARKET REPORT

19 February 2021

| ITEM | AMOUNT(M) | LENDING RATE % | WEIGHTED AV % |
|------|------------------|-----------------------|---------------|
| 1 | 2200 | 3.60 | 0.4918 |
| 2 | 2500 | 3.60 | 0.5588 |
| 3 | 2000 | 3.75 | 0.4657 |
| 4 | 800 | 4.00 | 0.1987 |
| 5 | 450 | 4.00 | 0.1118 |
| 6 | 290 | 4.00 | 0.0720 |
| 7 | 150 | 4.00 | 0.0373 |
| 8 | 100 | 4.03 | 0.0250 |
| 9 | 1000 | 4.03 | 0.2502 |
| 10 | 250 | 4.03 | 0.0626 |
| 11 | 700 | 4.10 | 0.1782 |
| 12 | 500 | 4.10 | 0.1273 |
| 13 | 30 | 4.10 | 0.0076 |
| 14 | 100 | 4.20 | 0.0261 |
| 15 | 100 | 4.20 | 0.0261 |
| 16 | 50 | 4.25 | 0.0132 |
| 17 | 100 | 4.25 | 0.0264 |
| 18 | 800 | 4.25 | 0.2111 |
| 19 | 700 | 4.30 | 0.1869 |
| 20 | 100 | 4.30 | 0.0267 |
| 21 | 200 | 4.30 | 0.0534 |
| 22 | 300 | 4.40 | 0.0820 |
| 23 | 50 | 4.50 | 0.0140 |
| 24 | 1000 | 4.50 | 0.2794 |
| 25 | 600 | 4.50 | 0.1676 |
| 26 | 100 | 4.50 | 0.0279 |
| 27 | 200 | 4.50 | 0.0559 |
| 28 | 200 | 4.55 | 0.0565 |
| 29 | 50 | 4.85 | 0.0151 |
| 30 | 85 | 5.00 | 0.0264 |
| 31 | 50 | 5.00 | 0.0155 |
| 32 | 150 | 6.00 | 0.0559 |
| 33 | 150 | 6.25 | 0.0582 |
| 34 | 50 | 6.50 | 0.0202 |
| | 16,105.00 | TODAYS AVERAGE | 4.0314 |

DAILY CBK LENDING

| PRINCIPAL LOAN(Kshs M) | DAYS TO MATURITY | INTEREST RATE | INTEREST CHARGED(Kshs) |
|------------------------|------------------|---------------|------------------------|
| 0 | 0 | 13.00 | .00 |
| | | TOTAL | .00 |

GOVERNMENT SECURITIES REDISCOUNTED

| TYPE | DAYS TO MATURITY | AMOUNT(Ksh M) |
|------|------------------|---------------|
| BILL | 1.00 | 10.68 |
| BILL | 24 | 0.40 |
| | TOTAL | 11.08 |

Prepared By *[Signature]*

Checked By *[Signature]*

Authorised Signatory *[Signature]*

Authorised Signatory *[Signature]*

SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA