

**INTER-BANK MONEY MARKET REPORT.**

Friday, February 17, 2017

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	1000	5.50	0.6832
2	2000	5.50	1.3665
3	1200	6.00	0.8944
4	250	7.50	0.2329
5	300	7.50	0.2795
6	500	7.50	0.4658
7	500	7.60	0.4720
8	1000	7.60	0.9441
9	50	8.25	0.0512
10	200	8.25	0.2050
11	100	9.50	0.1180
12	100	10.00	0.1242
13	50	10.00	0.0621
14	50	10.00	0.0621
15	150	10.00	0.1863
16	100	10.00	0.1242
17	150	10.50	0.1957
18	200	10.50	0.2609
19	50	14.00	0.0870
20	100	14.00	0.1739
<b>8,050.00</b>		<b>TODAYS AVERAGE</b>	<b>6.9891</b>

**DAILY CBK LENDING**

PRINCIPAL LOAN(Kshs M)	DAYS TO MATURITY	INTEREST RATE	INTEREST CHARGED(Kshs)
0	0	16	.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 *[Signature]*

Checked By *[Signature]*

Authorised Signatory *[Signature]*

Authorised Signatory *[Signature]*

SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA

NEW YORK MARKET REPORT

The market for U.S. Government Securities was active and firm. The 10-year Treasury Note advanced 1/8 cent to 107 1/2. The 30-year Treasury Bond advanced 1/8 cent to 112 1/2. The 5-year Treasury Note advanced 1/8 cent to 105 1/2. The 2-year Treasury Note advanced 1/8 cent to 102 1/2. The 1-year Treasury Note advanced 1/8 cent to 100 1/2. The 6-month Treasury Note advanced 1/8 cent to 100 1/2. The 3-month Treasury Note advanced 1/8 cent to 100 1/2. The 1-month Treasury Note advanced 1/8 cent to 100 1/2. The overnight Treasury Note advanced 1/8 cent to 100 1/2. The commercial paper was firm. The prime commercial paper advanced 1/8 cent to 100 1/2. The 270-day commercial paper advanced 1/8 cent to 100 1/2. The 1-year commercial paper advanced 1/8 cent to 100 1/2. The 2-year commercial paper advanced 1/8 cent to 100 1/2. The 3-year commercial paper advanced 1/8 cent to 100 1/2. The 4-year commercial paper advanced 1/8 cent to 100 1/2. The 5-year commercial paper advanced 1/8 cent to 100 1/2. The 6-year commercial paper advanced 1/8 cent to 100 1/2. The 7-year commercial paper advanced 1/8 cent to 100 1/2. The 8-year commercial paper advanced 1/8 cent to 100 1/2. The 9-year commercial paper advanced 1/8 cent to 100 1/2. The 10-year commercial paper advanced 1/8 cent to 100 1/2. The 11-year commercial paper advanced 1/8 cent to 100 1/2. The 12-year commercial paper advanced 1/8 cent to 100 1/2. The 13-year commercial paper advanced 1/8 cent to 100 1/2. The 14-year commercial paper advanced 1/8 cent to 100 1/2. The 15-year commercial paper advanced 1/8 cent to 100 1/2. The 16-year commercial paper advanced 1/8 cent to 100 1/2. The 17-year commercial paper advanced 1/8 cent to 100 1/2. The 18-year commercial paper advanced 1/8 cent to 100 1/2. The 19-year commercial paper advanced 1/8 cent to 100 1/2. The 20-year commercial paper advanced 1/8 cent to 100 1/2. The 21-year commercial paper advanced 1/8 cent to 100 1/2. The 22-year commercial paper advanced 1/8 cent to 100 1/2. The 23-year commercial paper advanced 1/8 cent to 100 1/2. The 24-year commercial paper advanced 1/8 cent to 100 1/2. The 25-year commercial paper advanced 1/8 cent to 100 1/2. The 26-year commercial paper advanced 1/8 cent to 100 1/2. The 27-year commercial paper advanced 1/8 cent to 100 1/2. The 28-year commercial paper advanced 1/8 cent to 100 1/2. The 29-year commercial paper advanced 1/8 cent to 100 1/2. The 30-year commercial paper advanced 1/8 cent to 100 1/2.

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