

INTER-BANK MONEY MARKET REPORT

Thursday, February 22, 2024

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	200	13.20	0.1252
2	150	13.60	0.0968
3	100	13.90	0.0659
4	50	13.90	0.0330
5	1700	14.00	1.1290
6	1300	14.00	0.8634
7	50	14.00	0.0332
8	250	14.00	0.1660
9	1000	14.00	0.6641
10	1000	14.00	0.6641
11	500	14.00	0.3321
12	200	14.00	0.1328
13	1000	14.00	0.6641
14	100	14.00	0.0664
15	300	14.00	0.1992
16	200	14.00	0.1328
17	200	14.00	0.1328
18	150	14.00	0.0996
19	1000	14.00	0.6641
20	1000	14.10	0.6689
21	500	14.10	0.3344
22	700	14.10	0.4682
23	2800	14.10	1.8729
24	600	14.10	0.4013
25	1250	14.10	0.8361
26	1250	14.10	0.8361
27	250	14.15	0.1678
28	800	14.20	0.5389
29	100	14.25	0.0676
30	400	14.30	0.2713
31	350	14.30	0.2374
32	200	14.30	0.1357
33	100	14.50	0.0688
34	80	14.50	0.0550
35	50	14.50	0.0344
36	50	14.50	0.0344
37	50	14.50	0.0344
38	700	14.50	0.4815
39	50	14.50	0.0344
40	350	14.75	0.2449
21,080.00		TODAYS AVERAGE	14.0894

HORIZONTAL REPO TRANSACTIONS

SETTLEMENT	RATE	TENOR
0.00	0.00	0

DAILY CBK LENDING

PRINCIPAL LOAN(Kshs M)	DAYS TO MATURITY	INTEREST RATE	INTEREST CHARGED(Kshs)
0	0	17.00	.00
TOTAL			.00

GOVERNMENT SECURITIES REDISCOUNTED

TYPE	DAYS TO MATURITY	AMOUNT(Ksh M)
T/BILL	109	6.40
T/BILL	249	2.50
T/BOND	2905	0.50
T/BOND	2905	0.60
T/BOND	3031	2.00
T/BOND	3175	0.20
T/BOND	6178	0.05

TOTAL	12.25
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Prepared By B

Checked By [Signature]

SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA