

# INTER-BANK MONEY MARKET REPORT

Friday, 16 February 2024

| ITEM      | AMOUNT(M) | LENDING RATE % | WEIGHTED AV % |
|-----------|-----------|----------------|---------------|
| 1         | 100       | 13.20          | 0.0304        |
| 2         | 100       | 13.40          | 0.0309        |
| 3         | 1650      | 13.50          | 0.5132        |
| 4         | 1000      | 13.50          | 0.3111        |
| 5         | 500       | 13.50          | 0.1555        |
| 6         | 4000      | 13.50          | 1.2442        |
| 7         | 3500      | 13.50          | 1.0887        |
| 8         | 4000      | 13.50          | 1.2442        |
| 9         | 150       | 13.50          | 0.0467        |
| 10        | 100       | 13.50          | 0.0311        |
| 11        | 150       | 13.50          | 0.0467        |
| 12        | 50        | 13.50          | 0.0156        |
| 13        | 3000      | 13.54          | 0.9359        |
| 14        | 2000      | 13.54          | 0.6240        |
| 15        | 1500      | 13.54          | 0.4680        |
| 16        | 700       | 13.55          | 0.2185        |
| 17        | 2000      | 13.55          | 0.6244        |
| 18        | 3000      | 13.55          | 0.9366        |
| 19        | 1000      | 13.55          | 0.3122        |
| 20        | 1600      | 13.55          | 0.4995        |
| 21        | 400       | 13.75          | 0.1267        |
| 22        | 300       | 13.75          | 0.0950        |
| 23        | 1500      | 13.79          | 0.4766        |
| 24        | 3000      | 13.80          | 0.9539        |
| 25        | 2000      | 13.80          | 0.6359        |
| 26        | 200       | 13.80          | 0.0636        |
| 27        | 1800      | 13.85          | 0.5744        |
| 28        | 1000      | 13.85          | 0.3191        |
| 29        | 1000      | 13.90          | 0.3203        |
| 30        | 300       | 13.90          | 0.0961        |
| 31        | 200       | 13.90          | 0.0641        |
| 32        | 200       | 13.95          | 0.0643        |
| 33        | 300       | 13.95          | 0.0964        |
| 34        | 300       | 14.00          | 0.0968        |
| 35        | 200       | 14.00          | 0.0645        |
| 36        | 300       | 14.20          | 0.0982        |
| 37        | 50        | 14.20          | 0.0164        |
| 38        | 250       | 14.35          | 0.0827        |
| 43,400.00 |           | TODAYS AVERAGE | 13.6225       |

## 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) |
|------------------------|------------------|---------------|------------------------|
| 1900                   | 1                | 17.00         | 884,931.50             |
| 6000                   | 1                | 17.00         | 2,794,520.55           |
| TOTAL                  |                  |               | 3,679,452.05           |

## GOVERNMENT SECURITIES REDISCOUNTED

| TYPE  | DAYS TO MATURITY | AMOUNT(Ksh M) |
|-------|------------------|---------------|
| BOND  | 6215             | 0.80          |
| BOND  | 92               | 0.25          |
| TOTAL |                  | 1.05          |

Prepared By 

Checked By 