

# INTER-BANK MONEY MARKET REPORT

Thursday, 15 February 2024

| ITEM      | AMOUNT(M) | LENDING RATE % | WEIGHTED AV % |
|-----------|-----------|----------------|---------------|
| 1         | 3500      | 13.20          | 1.0043        |
| 2         | 100       | 13.20          | 0.0287        |
| 3         | 1800      | 13.30          | 0.5204        |
| 4         | 100       | 13.30          | 0.0289        |
| 5         | 100       | 13.30          | 0.0289        |
| 6         | 1650      | 13.40          | 0.4807        |
| 7         | 1000      | 13.40          | 0.2913        |
| 8         | 500       | 13.40          | 0.1457        |
| 9         | 700       | 13.40          | 0.2039        |
| 10        | 2600      | 13.40          | 0.7574        |
| 11        | 1400      | 13.40          | 0.4078        |
| 12        | 2000      | 13.40          | 0.5826        |
| 13        | 4000      | 13.40          | 1.1652        |
| 14        | 2000      | 13.40          | 0.5826        |
| 15        | 400       | 13.40          | 0.1165        |
| 16        | 3000      | 13.41          | 0.8746        |
| 17        | 3000      | 13.50          | 0.8804        |
| 18        | 1000      | 13.50          | 0.2935        |
| 19        | 500       | 13.50          | 0.1467        |
| 20        | 1500      | 13.60          | 0.4435        |
| 21        | 1000      | 13.65          | 0.2967        |
| 22        | 500       | 13.65          | 0.1484        |
| 23        | 500       | 13.65          | 0.1484        |
| 24        | 500       | 13.65          | 0.1484        |
| 25        | 400       | 13.70          | 0.1191        |
| 26        | 3000      | 13.70          | 0.8935        |
| 27        | 1000      | 13.70          | 0.2978        |
| 28        | 500       | 13.70          | 0.1489        |
| 29        | 50        | 13.70          | 0.0149        |
| 30        | 200       | 13.70          | 0.0596        |
| 31        | 300       | 13.70          | 0.0893        |
| 32        | 200       | 13.70          | 0.0596        |
| 33        | 1500      | 13.75          | 0.4484        |
| 34        | 700       | 13.75          | 0.2092        |
| 35        | 300       | 13.75          | 0.0897        |
| 36        | 150       | 13.75          | 0.0448        |
| 37        | 200       | 13.75          | 0.0598        |
| 38        | 200       | 13.90          | 0.0604        |
| 39        | 150       | 14.00          | 0.0457        |
| 40        | 2000      | 14.00          | 0.6087        |
| 41        | 250       | 14.00          | 0.0761        |
| 42        | 250       | 14.10          | 0.0766        |
| 43        | 200       | 14.30          | 0.0622        |
| 44        | 1000      | 14.50          | 0.3152        |
| 45        | 100       | 14.70          | 0.0320        |
| 46,000.00 |           | TODAYS AVERAGE | 13.5370       |

## 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) |
|------------------------|------------------|---------------|------------------------|
| 1000                   | 1                | 17.00         | 465,753.40             |
| TOTAL                  |                  |               | 465,753.40             |

## GOVERNMENT SECURITIES REDISCOUNTED

| TYPE  | DAYS TO MATURITY | AMOUNT(Ksh M) |
|-------|------------------|---------------|
| BILL  | 109              | 0.70          |
| BILL  | 144              | 1.50          |
| BOND  | 5128             | 0.40          |
| TOTAL |                  | 2.60          |

Prepared By



Checked By



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