

INTER-BANK MONEY MARKET REPORT

Wednesday, February 28, 2024

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	2100	13.70	1.5730
2	1500	13.90	1.1400
3	700	13.90	0.5320
4	2800	13.90	1.9759
5	150	13.90	0.1140
6	100	14.00	0.0765
7	100	14.00	0.0765
8	150	14.00	0.1148
9	100	14.00	0.0765
10	100	14.00	0.0765
11	100	14.10	0.0771
12	2000	14.10	1.5418
13	1000	14.18	0.7753
14	200	14.18	0.1551
15	2000	14.18	1.5506
16	870	14.20	0.6755
17	600	14.20	0.4658
18	100	14.25	0.0779
19	200	14.25	0.1558
20	200	14.25	0.1558
21	100	14.25	0.0779
22	200	14.25	0.1558
23	100	14.25	0.0779
24	300	14.25	0.2337
25	200	14.25	0.1558
26	1700	14.40	1.3384
27	50	14.50	0.0396
28	70	15.00	0.0574
29	400	15.00	0.3280
30	-150	15.10	0.1238
31	150	15.50	0.1271
18,290.00		TODAYS AVERAGE	14.1022

HORIZONTAL REPO TRANSACTIONS

SETTLEMENT	RATE	TENOR
0.00	0.00	0

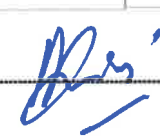
DAILY CBK LENDING

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/BOND	4240	0.20
T/BOND	537	0.10
T/BOND	6179	0.20
TOTAL		0.50

Prepared By 

Checked By 

SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA