

INTER-BANK MONEY MARKET REPORT

Friday, March 1, 2024

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	350	13.80	0.4035
2	250	13.80	0.2882
3	1000	13.80	1.1529
4	1000	13.80	1.1529
5	500	13.80	0.5764
6	200	13.80	0.2306
7	150	13.80	0.1729
8	100	13.80	0.1153
9	300	13.80	0.3459
10	200	13.80	0.2306
11	200	13.80	0.2306
12	200	13.80	0.2306
13	2000	13.85	2.3141
14	100	14.00	0.1170
15	100	14.00	0.1170
16	300	14.00	0.3509
17	300	14.00	0.3509
18	200	14.00	0.2339
19	50	14.05	0.0587
20	500	14.05	0.5869
21	100	14.10	0.1178
22	50	14.10	0.0589
23	500	14.10	0.5890
24	100	14.10	0.1178
25	200	14.10	0.2356
26	900	14.15	1.0639
27	500	14.20	0.5931
28	720	14.20	0.8541
29	200	14.25	0.2381
30	400	14.30	0.4779
31	100	14.30	0.1195
32	100	14.75	0.1232
33	100	15.00	0.1253
11,970.00		TODAYS AVERAGE	13.9738

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)
BOND	4785	2.50
BILL	24	0.05
BILL	39	0.50
BILL	53	0.05
BILL	66	0.10
TOTAL		3.20

Prepared By 

Checked By 

