

INTER-BANK MONEY MARKET REPORT

Friday, February 23, 2024

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	150	13.50	0.0608
2	150	13.50	0.0608
3	160	13.50	0.0649
4	1000	13.50	0.4054
5	2000	13.50	0.8108
6	1000	13.50	0.4054
7	1000	13.50	0.4054
8	100	13.60	0.0408
9	1000	13.90	0.4174
10	500	13.90	0.2087
11	700	13.90	0.2922
12	500	13.90	0.2087
13	100	13.95	0.0419
14	2800	14.00	1.1772
15	100	14.00	0.0420
16	100	14.00	0.0420
17	3000	14.00	1.2613
18	1000	14.00	0.4204
19	50	14.00	0.0210
20	300	14.00	0.1261
21	100	14.00	0.0420
22	250	14.00	0.1051
23	1000	14.00	0.4204
24	500	14.00	0.2102
25	1000	14.00	0.4204
26	1000	14.00	0.4204
27	500	14.00	0.2102
28	100	14.00	0.0420
29	200	14.00	0.0841
30	1000	14.00	0.4204
31	100	14.00	0.0420
32	300	14.00	0.1261
33	200	14.00	0.0841
34	200	14.00	0.0841
35	200	14.00	0.0841
36	2000	14.09	0.8462
37	2000	14.09	0.8462
38	1200	14.10	0.5081
39	2000	14.10	0.8468
40	1500	14.10	0.6351
41	500	14.15	0.2125
42	100	14.25	0.0428
43	140	14.30	0.0601
44	500	14.30	0.2147
45	50	14.35	0.0215
46	200	14.50	0.0871
47	50	14.50	0.0218
48	50	14.50	0.0218
49	200	14.50	0.0871
50	450	15.00	0.2027
33,300.00		TODAYS AVERAGE	13.9638

HORIZONTAL REPO TRANSACTIONS

SETTLEMENT	RATE	TENOR
0.00	0.00	0

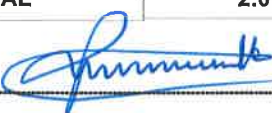
DAILY CBK LENDING

PRINCIPAL LOAN(Kshs M)	DAYS TO MATURITY	INTEREST RATE	INTEREST CHARGED(Kshs)
5000	3	17.00	6,986,301.40
TOTAL			6,986,301.40

GOVERNMENT SECURITIES REDISCOUNTED

TYPE	DAYS TO MATURITY	AMOUNT(Ksh M)
T/BOND	5120	2.00
	TOTAL	2.00

Prepared By 

Checked By 

SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA