

INTER-BANK MONEY MARKET REPORT

Tuesday, February 27, 2024

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	100	13.90	0.0653
2	100	13.90	0.0653
3	150	13.90	0.0979
4	100	13.90	0.0653
5	100	13.95	0.0655
6	50	14.00	0.0329
7	150	14.00	0.0986
8	50	14.00	0.0329
9	200	14.00	0.1315
10	2000	14.05	1.3199
11	2100	14.10	1.3908
12	1000	14.10	0.6623
13	500	14.10	0.3311
14	700	14.10	0.4636
15	1800	14.10	1.1921
16	1000	14.10	0.6623
17	2000	14.10	1.3246
18	300	14.10	0.1987
19	2000	14.14	1.3283
20	1000	14.15	0.6646
21	800	14.15	0.5317
22	600	14.15	0.3988
23	600	14.20	0.4002
24	200	14.20	0.1334
25	400	14.25	0.2677
26	100	14.25	0.0669
27	100	14.40	0.0676
28	50	14.40	0.0338
29	100	14.40	0.0676
30	100	14.50	0.0681
31	50	14.50	0.0341
32	1300	14.50	0.8854
33	860	14.50	0.5857
34	30	14.60	0.0206
35	150	15.00	0.1057
36	150	15.00	0.1057
37	200	15.00	0.1409
38	100	15.00	0.0705
21,290.00		TODAYS AVERAGE	14.1779

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/BILL	111	5.00
T/BILL	146	14.00
T/BILL	100	0.35
T/BILL	111	0.05
T/BOND	1595	0.10
TOTAL		19.50

Prepared By 

Checked By 