

INTER-BANK MONEY MARKET REPORT

Wednesday, 3 April 2024

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	1000	13.40	0.4727
2	1650	13.50	0.7857
3	200	13.70	0.0966
4	200	13.70	0.0966
5	200	13.70	0.0966
6	200	13.70	0.0966
7	100	13.70	0.0483
8	100	13.70	0.0483
9	150	13.70	0.0725
10	150	13.70	0.0725
11	100	13.70	0.0483
12	400	13.70	0.1933
13	2000	13.75	0.9700
14	350	13.80	0.1704
15	2100	13.80	1.0222
16	100	13.80	0.0487
17	50	13.80	0.0243
18	1000	13.80	0.4868
19	1000	13.80	0.4868
20	3500	13.85	1.7099
21	1500	13.85	0.7328
22	1300	13.85	0.6351
23	2000	13.85	0.9771
24	2200	13.85	1.0748
25	50	13.90	0.0245
26	100	13.90	0.0490
27	200	13.90	0.0981
28	100	13.90	0.0490
29	1700	13.95	0.8365
30	1000	13.95	0.4921
31	300	14.00	0.1481
32	100	14.00	0.0494
33	100	14.00	0.0494
34	50	14.00	0.0247
35	100	14.00	0.0494
36	300	14.00	0.1481
37	150	14.00	0.0741
38	100	14.00	0.0494
39	50	14.00	0.0247
40	200	14.00	0.0988
41	2000	14.10	0.9947
42	100	14.25	0.0503
43	100	14.25	0.0503
28,350.00		TODAYS AVERAGE	13.8275

HORIZONTAL REPO TRANSACTIONS

SETTLEMENT	RATE	TENOR
540.59	15.84	14
506.81	15.85	14

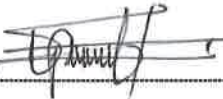
DAILY CBK LENDING

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)
BILL	110	0.20
BILL	117	0.20
BILL	12	0.20

BILL	26	0.20
BILL	33	0.20
BILL	47	0.10
BOND	299	0.20
BOND	502	0.25
	TOTAL	1.55

Prepared By 

Checked By 

SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA