

INTER-BANK MONEY MARKET REPORT

Thursday, May 2, 2024

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	150	13.50	0.0568
2	400	13.50	0.1514
3	1500	13.50	0.5677
4	1000	13.70	0.3841
5	1000	13.70	0.3841
6	1000	13.70	0.3841
7	1000	13.70	0.3841
8	500	13.70	0.1920
9	2000	13.70	0.7682
10	500	13.80	0.1934
11	200	13.80	0.0774
12	100	13.80	0.0387
13	100	13.80	0.0387
14	350	13.80	0.1354
15	250	13.80	0.0967
16	500	13.80	0.1934
17	100	13.80	0.0387
18	200	13.80	0.0774
19	300	13.80	0.1161
20	1000	13.80	0.3869
21	100	13.80	0.0387
22	300	13.80	0.1161
23	500	13.80	0.1934
24	200	13.80	0.0774
25	200	13.80	0.0774
26	500	13.88	0.1946
27	4914	13.89	1.9136
28	1000	13.89	0.3894
29	250	13.89	0.0974
30	3000	13.89	1.1682
31	2500	13.89	0.9735
32	2000	13.89	0.7788
33	200	13.90	0.0779
34	150	13.90	0.0585
35	75	13.90	0.0292
36	1000	13.90	0.3897
37	500	13.90	0.1948
38	400	13.90	0.1559
39	1300	13.90	0.5066
40	1000	13.90	0.3897
41	200	13.90	0.0779
42	400	13.90	0.1559
43	300	13.90	0.1169
44	1000	13.95	0.3911
45	50	14.00	0.0196
46	100	14.00	0.0392
47	100	14.00	0.0392
48	500	14.15	0.1984
49	380	14.20	0.1513
50	400	14.20	0.1592
35,669.00		TODAYS AVERAGE	13.8349

HORIZONTAL REPO TRANSACTIONS

SETTLEMENT	RATE	TENOR
730.00	15.44	32

DAILY CBK LENDING

PRINCIPAL LOAN(Kshs M)	DAYS TO MATURITY	INTEREST RATE	INTEREST CHARGED(Kshs)
0	0	17.0	.00
TOTAL			.00

GOVERNMENT SECURITIES REDISCOUNTED

TYPE	DAYS TO MATURITY	AMOUNT(Ksh M)
BILL	11	41.50
BILL	18	45.50
BOND	739	0.10
	TOTAL	87.10

Prepared By 

Checked By 

SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA