

INTER-BANK MONEY MARKET REPORT

Friday, May 3, 2024

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	400	12.50	0.1584
2	150	13.50	0.0641
3	150	13.50	0.0641
4	1000	13.70	0.4340
5	500	13.70	0.2170
6	1000	13.70	0.4340
7	500	13.70	0.2170
8	1000	13.70	0.4340
9	1000	13.70	0.4340
10	700	13.80	0.3060
11	100	13.80	0.0437
12	100	13.80	0.0437
13	350	13.80	0.1530
14	250	13.80	0.1093
15	500	13.80	0.2186
16	200	13.80	0.0874
17	200	13.80	0.0874
18	250	13.80	0.1093
19	1000	13.80	0.4371
20	300	13.80	0.1311
21	200	13.80	0.0874
22	100	13.80	0.0437
23	200	13.83	0.0876
24	100	13.83	0.0438
25	4000	13.83	1.7523
26	2000	13.83	0.8761
27	2000	13.83	0.8761
28	2000	13.83	0.8761
29	500	13.83	0.2190
30	200	13.83	0.0876
31	200	13.83	0.0876
32	500	13.83	0.2190
33	500	13.83	0.2190
34	500	13.83	0.2190
35	750	13.85	0.3290
36	250	13.85	0.1097
37	1000	13.85	0.4387
38	100	13.90	0.0440
39	150	13.90	0.0660
40	100	13.90	0.0440
41	50	13.90	0.0220
42	50	13.90	0.0220
43	120	13.90	0.0528
44	1000	13.90	0.4403
45	500	13.90	0.2201
46	500	13.90	0.2201
47	100	13.90	0.0440
48	100	13.95	0.0442
49	1000	13.95	0.4419
50	150	13.95	0.0663
51	400	13.95	0.1768
52	100	14.00	0.0443
53	500	14.00	0.2217
54	50	14.00	0.0222
55	100	14.00	0.0443
56	150	14.00	0.0665
57	50	14.00	0.0222
58	150	14.00	0.0665
59	300	14.15	0.1345
60	400	14.15	0.1793
61	100	14.15	0.0448
62	100	14.15	0.0448
63	500	14.20	0.2249
64	100	14.20	0.0450
31,570.00		TODAYS AVERAGE	13.8209

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)
BILL	31	564.90
BILL	31	2.00
BILL	52	0.15
TOTAL		567.05

Prepared By 

Checked By 

SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA