

INTER-BANK MONEY MARKET REPORT

Tuesday, 2 April 2024

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	300	13.00	0.1592
2	200	13.30	0.1086
3	100	13.60	0.0555
4	50	13.60	0.0278
5	200	13.70	0.1118
6	200	13.70	0.1118
7	200	13.70	0.1118
8	200	13.70	0.1118
9	400	13.70	0.2237
10	250	13.70	0.1398
11	170	13.70	0.0951
12	2000	13.70	1.1184
13	1000	13.75	0.5612
14	500	13.75	0.2806
15	650	13.75	0.3648
16	2000	13.75	1.1224
17	2100	13.75	1.1786
18	1000	13.75	0.5612
19	100	13.75	0.0561
20	1000	13.75	0.5612
21	1000	13.80	0.5633
22	500	13.80	0.2816
23	100	13.80	0.0563
24	200	13.80	0.1127
25	500	13.85	0.2827
26	700	13.85	0.3957
27	300	13.85	0.1696
28	500	13.85	0.2827
29	2000	13.90	1.1347
30	1000	13.90	0.5673
31	500	13.90	0.2837
32	400	13.90	0.2269
33	200	13.95	0.1139
34	1700	13.95	0.9680
35	200	13.95	0.1139
36	300	13.95	0.1708
37	200	13.95	0.1139
38	100	14.00	0.0571
39	50	14.00	0.0286
40	50	14.00	0.0286
41	100	14.00	0.0571
42	100	14.00	0.0571
43	120	14.00	0.0686
44	200	14.15	0.1155
45	200	14.15	0.1155
46	10	14.25	0.0058
47	250	14.25	0.1454
48	100	14.25	0.0582
49	300	14.25	0.1745
24,500.00		TODAYS AVERAGE	13.8111

HORIZONTAL REPO TRANSACTIONS

SETTLEMENT	RATE	TENOR
850.98	15.60	7

DAILY CBK LENDING

PRINCIPAL LOAN(Kshs M)	DAYS TO MATURITY	INTEREST RATE	INTEREST CHARGED(Kshs)
400	1	17.00	186,301.40
150	1	17.00	69,863.00
1700	1	17.0	791,780.80
4400	1	17.00	2,049,315.10
TOTAL			3,097,260.30

GOVERNMENT SECURITIES REDISCOUNTED

TYPE	DAYS TO MATURITY	AMOUNT(Ksh M)
NONE	0	0.00
	TOTAL	0.00

Prepared By 

Checked By 

SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA