

INTER-BANK MONEY MARKET REPORT

Tuesday, 26 March 2024

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	1000	13.55	0.4570
2	900	13.55	0.4113
3	100	13.55	0.0457
4	100	13.55	0.0457
5	50	13.55	0.0228
6	500	13.55	0.2285
7	1000	13.59	0.4583
8	1200	13.59	0.5500
9	800	13.59	0.3667
10	2000	13.60	0.9174
11	650	13.60	0.2981
12	2600	13.60	1.1926
13	2100	13.60	0.9632
14	2000	13.60	0.9174
15	100	13.60	0.0459
16	200	13.60	0.0917
17	1000	13.60	0.4587
18	1000	13.60	0.4587
19	500	13.60	0.2293
20	1000	13.60	0.4587
21	1000	13.60	0.4587
22	100	13.60	0.0459
23	200	13.60	0.0917
24	800	13.60	0.3669
25	600	13.60	0.2752
26	150	13.60	0.0688
27	1500	13.64	0.6901
28	500	13.70	0.2310
29	500	13.70	0.2310
30	500	13.70	0.2310
31	500	13.70	0.2310
32	100	13.70	0.0462
33	400	13.75	0.1855
34	1000	13.75	0.4637
35	500	13.80	0.2327
36	1000	13.84	0.4668
37	100	13.85	0.0467
38	100	14.00	0.0472
39	50	14.00	0.0236
40	50	14.00	0.0236
41	300	14.00	0.1417
42	100	14.00	0.0472
43	300	14.00	0.1417
44	500	14.00	0.2361
29,650.00		TODAYS AVERAGE	13.6419

HORIZONTAL REPO TRANSACTIONS

SETTLEMENT	RATE	TENOR
243.00	17.80	14
505.00	17.80	184
1,110.00	15.50	7
1,300.00	15.45	8

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	216	1.00
BILL	34	0.50
BILL	48	0.70
BOND	3142	0.05
BOND	3681	2.00
BOND	874	0.20
	TOTAL	4.45

Prepared By 

Checked By 

SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA