

INTER-BANK MONEY MARKET REPORT

Wednesday, March 20, 2024

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	300	13.30	0.0964
2	1650	13.35	0.5323
3	1000	13.40	0.3238
4	500	13.40	0.1619
5	650	13.40	0.2105
6	3250	13.40	1.0524
7	3650	13.40	1.1820
8	400	13.40	0.1295
9	100	13.40	0.0324
10	100	13.40	0.0324
11	50	13.40	0.0162
12	2000	13.42	0.6486
13	500	13.42	0.1622
14	1100	13.45	0.3575
15	2500	13.45	0.8126
16	1000	13.45	0.3250
17	700	13.45	0.2275
18	300	13.45	0.0975
19	1000	13.45	0.3250
20	1100	13.45	0.3575
21	790	13.45	0.2568
22	400	13.45	0.1300
23	1000	13.45	0.3250
24	2240	13.45	0.7281
25	150	13.45	0.0488
26	4000	13.50	1.3050
27	100	13.50	0.0326
28	100	13.50	0.0326
29	300	13.50	0.0979
30	100	13.50	0.0326
31	1500	13.50	0.4894
32	1800	13.60	0.5916
33	900	13.60	0.2958
34	100	13.60	0.0329
35	2000	13.67	0.6607
36	500	13.70	0.1655
37	2000	13.70	0.6622
38	50	13.70	0.0166
39	1000	13.70	0.3311
40	100	13.75	0.0332
41	50	13.80	0.0167
42	50	14.00	0.0169
43	200	14.00	0.0677
44	100	14.50	0.0350
41,380.00		TODAYS AVERAGE	13.4880

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)
T/BILL	89	0.05
TOTAL		0.05

Prepared By 

Checked By 