

INTER-BANK MONEY MARKET REPORT

Tuesday, March 5, 2024

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	150	13.50	0.0923
2	1600	13.65	0.9950
3	2100	13.65	1.3059
4	2000	13.65	1.2437
5	700	13.65	0.4353
6	400	13.65	0.2487
7	200	13.70	0.1248
8	700	13.74	0.4382
9	2000	13.74	1.2519
10	3000	13.75	1.8793
11	700	13.75	0.4385
12	1400	13.75	0.8770
13	1500	13.75	0.9396
14	400	13.80	0.2515
15	1000	13.85	0.6310
16	100	13.85	0.0631
17	500	13.85	0.3155
18	50	13.90	0.0317
19	1000	14.00	0.6378
20	500	14.00	0.3189
21	300	14.00	0.1913
22	100	14.00	0.0638
23	100	14.00	0.0638
24	200	14.00	0.1276
25	100	14.00	0.0638
26	500	14.00	0.3189
27	100	14.00	0.0638
28	50	14.00	0.0319
29	300	14.00	0.1913
30	200	14.30	0.1303
21,950.00		TODAYS AVERAGE	13.7662

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/BOND	5494	2.00
T/BOND	5661	1.00
T/BOND	697	0.30
TOTAL		3.30

Prepared By 

Checked By 

SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA