

INTER-BANK MONEY MARKET REPORT

Thursday, March 7, 2024

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	200	13.00	0.1088
2	1000	13.00	0.5439
3	100	13.25	0.0554
4	2000	13.30	1.1130
5	3000	13.30	1.6695
6	2000	13.30	1.1130
7	100	13.50	0.0565
8	1000	13.50	0.5649
9	100	13.50	0.0565
10	350	13.50	0.1977
11	100	13.50	0.0565
12	100	13.50	0.0565
13	300	13.50	0.1695
14	200	13.50	0.1130
15	1500	13.50	0.8473
16	4000	13.55	2.2678
17	2000	13.59	1.1372
18	150	13.65	0.0857
19	1500	13.65	0.8567
20	700	13.70	0.4013
21	500	13.70	0.2866
22	700	13.70	0.4013
23	500	13.75	0.2877
24	700	13.75	0.4027
25	200	13.80	0.1155
26	300	13.80	0.1732
27	200	13.85	0.1159
28	400	14.00	0.2343
	23,900.00	TODAYS AVERAGE	13.4876

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	20	0.10
T/BILL	208	1.00
T/BOND	5919	0.40
T/BOND	6164	1.00
TOTAL		2.50

Prepared By 

Checked By 

SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA