

INTER-BANK MONEY MARKET REPORT

Thursday, March 21, 2024

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	80	13.00	0.0341
2	200	13.40	0.0880
3	200	13.40	0.0880
4	100	13.40	0.0440
5	100	13.40	0.0440
6	50	13.40	0.0220
7	1650	13.45	0.7286
8	5000	13.48	2.2127
9	2000	13.48	0.8851
10	1000	13.50	0.4432
11	500	13.50	0.2216
12	650	13.50	0.2881
13	2100	13.50	0.9307
14	1580	13.50	0.7003
15	300	13.50	0.1330
16	2500	13.50	1.1080
17	1000	13.50	0.4432
18	350	13.50	0.1551
19	100	13.50	0.0443
20	500	13.50	0.2216
21	400	13.50	0.1773
22	2200	13.50	0.9750
23	200	13.50	0.0886
24	250	13.50	0.1108
25	4000	13.60	1.7859
26	900	13.65	0.4033
27	2000	13.70	0.8995
28	250	13.70	0.1124
29	50	13.80	0.0227
30	100	13.80	0.0453
31	100	13.85	0.0455
32	50	14.00	0.0230
30,460.00		TODAYS AVERAGE	13.5250

HORIZONTAL REPO TRANSACTIONS

SETTLEMENT	RATE	TENOR
0.00	0.00	0

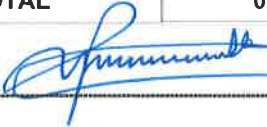
DAILY CBK LENDING

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	2601	0.10
T/BOND	3147	0.05
T/BOND	5093	0.05
T/BILL	95	0.40
TOTAL		0.60

Prepared By 

Checked By 

SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA