

INTER-BANK MONEY MARKET REPORT

Wednesday, 27 March 2024

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	100	13.55	0.0539
2	150	13.55	0.0808
3	150	13.55	0.0808
4	100	13.60	0.0541
5	100	13.60	0.0541
6	100	13.60	0.0541
7	100	13.60	0.0541
8	150	13.60	0.0811
9	250	13.60	0.1352
10	900	13.60	0.4867
11	1000	13.64	0.5423
12	2500	13.65	1.3569
13	1000	13.65	0.5427
14	650	13.65	0.3528
15	2600	13.65	1.4111
16	2000	13.65	1.0855
17	2100	13.65	1.1398
18	1000	13.65	0.5427
19	200	13.65	0.1085
20	200	13.65	0.1085
21	200	13.70	0.1089
22	150	13.70	0.0817
23	1200	13.70	0.6537
24	100	13.70	0.0545
25	1000	13.70	0.5447
26	1000	13.70	0.5447
27	100	13.75	0.0547
28	200	13.75	0.1093
29	500	13.75	0.2734
30	500	13.75	0.2734
31	1500	13.79	0.8225
32	200	13.80	0.1097
33	1000	13.85	0.5507
34	500	13.90	0.2763
35	400	13.90	0.2211
36	500	13.95	0.2773
37	50	14.00	0.0278
38	100	14.00	0.0557
39	100	14.00	0.0557
40	100	14.00	0.0557
41	100	14.00	0.0557
42	300	14.00	0.1670
25,150.00		TODAYS AVERAGE	13.6999

HORIZONTAL REPO TRANSACTIONS

SETTLEMENT	RATE	TENOR
297.00	17.80	184

DAILY CBK LENDING

PRINCIPAL LOAN(Kshs M)	DAYS TO MATURITY	INTEREST RATE	INTEREST CHARGED(Kshs)
0	0	17.00	.00
TOTAL			.00

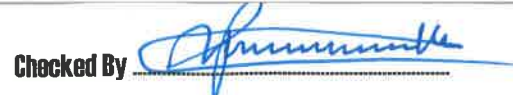
GOVERNMENT SECURITIES REDISCOUNTED

TYPE	DAYS TO MATURITY	AMOUNT(Ksh M)
BILL	103	0.30
BILL	33	0.10
BOND	2693	1.00
BOND	873	1.00
TOTAL		2.40

Prepared By



Checked By



SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA