

INTER-BANK MONEY MARKET REPORT

Thursday, February 1, 2024

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	600	10.00	0.4118
2	300	13.00	0.2677
3	250	13.00	0.2231
4	1000	13.00	0.8922
5	1000	13.00	0.8922
6	1200	13.25	1.0913
7	1500	13.25	1.3641
8	100	13.30	0.0913
9	50	13.35	0.0458
10	100	13.35	0.0916
11	270	13.38	0.2479
12	1500	13.38	1.3775
13	300	13.40	0.2759
14	200	13.40	0.1839
15	200	13.40	0.1839
16	250	13.40	0.2299
17	1000	13.40	0.9197
18	100	13.40	0.0920
19	100	13.40	0.0920
20	100	13.40	0.0920
21	300	13.40	0.2759
22	300	13.40	0.2759
23	100	13.45	0.0923
24	50	13.45	0.0462
25	500	13.50	0.4633
26	200	13.50	0.1853
27	50	13.50	0.0463
28	100	13.50	0.0927
29	200	13.60	0.1867
30	1000	13.60	0.9334
31	400	13.60	0.3734
32	500	13.70	0.4701
33	50	13.75	0.0472
34	300	13.85	0.2852
35	300	13.90	0.2862
36	50	13.90	0.0477
37	50	14.00	0.0480
14,570.00		TODAYS AVERAGE	13.2217

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	16.5	.00
TOTAL			.00

GOVERNMENT SECURITIES REDISCOUNTED

TYPE	DAYS TO MATURITY	AMOUNT(Ksh M)
BILL	18	1.00
BILL	67	0.15
BOND	5863	0.40
TOTAL		1.55

Prepared By

Checked By