

INTER-BANK MONEY MARKET REPORT

Friday, 19 January 2024

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV. %
1	150	12.50	0.1351
2	400	13.40	0.3862
3	150	13.50	0.1459
4	300	13.65	0.2950
5	2000	13.65	1.9669
6	500	13.70	0.4935
7	150	13.75	0.1486
8	100	13.75	0.0991
9	50	13.75	0.0495
10	300	13.75	0.2972
11	100	13.75	0.0991
12	760	13.75	0.7529
13	2700	13.75	2.6747
14	1200	13.76	1.1896
15	1500	13.76	1.4870
16	100	13.80	0.0994
17	150	13.80	0.1491
18	1000	13.80	0.9942
19	50	13.80	0.0497
20	50	13.85	0.0499
21	200	13.85	0.1996
22	400	14.00	0.4035
23	50	14.00	0.0504
24	50	14.00	0.0504
25	100	14.00	0.1009
26	100	14.00	0.1009
27	250	14.00	0.2522
28	300	14.00	0.3026
29	200	14.00	0.2017
30	250	14.00	0.2522
31	150	14.30	0.1545
32	120	14.50	0.1254
13,880.00		TODAYS AVERAGE	13.7568

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	16.50	.00
TOTAL			.00

GOVERNMENT SECURITIES REDISCOUNTED

TYPE	DAYS TO MATURITY	AMOUNT(Ksh M)
BILL	143	1.00
BOND	1025	1.50
BOND	1774	0.10
BOND	1851	1.25
BOND	4826	0.10
BOND	5281	1.60
BOND	5948	0.10
BOND	6394	0.65
BOND	8116	0.10
TOTAL		6.40

Prepared By

Checked By