

# INTER-BANK MONEY MARKET REPORT

Wednesday, 24 January 2024

| ITEM             | AMOUNT(M) | LENDING RATE %        | WEIGHTED AV %  |
|------------------|-----------|-----------------------|----------------|
| 1                | 2000      | 13.50                 | 2.0898         |
| 2                | 300       | 13.60                 | 0.3158         |
| 3                | 960       | 13.65                 | 1.0142         |
| 4                | 750       | 13.65                 | 0.7924         |
| 5                | 2700      | 13.65                 | 2.8526         |
| 6                | 150       | 13.70                 | 0.1591         |
| 7                | 100       | 13.70                 | 0.1060         |
| 8                | 100       | 13.70                 | 0.1060         |
| 9                | 500       | 13.74                 | 0.5317         |
| 10               | 700       | 13.75                 | 0.7450         |
| 11               | 1000      | 13.75                 | 1.0642         |
| 12               | 500       | 13.75                 | 0.5321         |
| 13               | 1000      | 13.80                 | 1.0681         |
| 14               | 300       | 13.80                 | 0.3204         |
| 15               | 100       | 13.80                 | 0.1068         |
| 16               | 60        | 13.85                 | 0.0643         |
| 17               | 100       | 13.85                 | 0.1072         |
| 18               | 300       | 13.90                 | 0.3228         |
| 19               | 300       | 13.90                 | 0.3228         |
| 20               | 300       | 13.90                 | 0.3228         |
| 21               | 100       | 13.90                 | 0.1076         |
| 22               | 200       | 14.00                 | 0.2167         |
| 23               | 100       | 14.00                 | 0.1084         |
| 24               | 50        | 14.00                 | 0.0542         |
| 25               | 100       | 14.00                 | 0.1084         |
| 26               | 150       | 14.10                 | 0.1637         |
| <b>12,920.00</b> |           | <b>TODAYS AVERAGE</b> | <b>13.7030</b> |

## 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                    |
| <b>TOTAL</b>           |                  |               | <b>.00</b>             |

## GOVERNMENT SECURITIES REDISCOUNTED

| TYPE         | DAYS TO MATURITY | AMOUNT(Ksh M) |
|--------------|------------------|---------------|
| BILL         | 145              | 0.40          |
| BOND         | 5150             | 0.10          |
| BOND         | 6207             | 6.50          |
| <b>TOTAL</b> |                  | <b>7.00</b>   |

Prepared By



Checked By



SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA