

INTER-BANK MONEY MARKET REPORT

Monday, 22 January 2024

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	150	12.50	0.1197
2	1900	13.00	1.5773
3	100	13.00	0.0830
4	1500	13.40	1.2835
5	2000	13.40	1.7114
6	250	13.70	0.2187
7	150	13.75	0.1317
8	200	13.75	0.1756
9	250	13.75	0.2195
10	1500	13.75	1.3170
11	960	13.75	0.8429
12	750	13.75	0.6585
13	1200	13.76	1.0544
14	1000	13.76	0.8787
15	1000	13.76	0.8787
16	100	13.80	0.0881
17	700	13.85	0.6191
18	50	14.00	0.0447
19	50	14.00	0.0447
20	100	14.00	0.0894
21	200	14.00	0.1788
22	900	14.00	0.8046
23	200	14.00	0.1788
24	100	14.00	0.0894
25	350	14.20	0.3174
15,660.00		TODAYS AVERAGE	13.6057

HORIZONTAL REPO TRANSACTIONS

SETTLEMENT	RATE	TENOR
590.61	15.29	7

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	148	1.00
BILL	169	1.00
BILL	50	1.20
BOND	4662	0.20
BOND	5537	0.10
TOTAL		3.50

Prepared By 

Checked By 

SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA