

INTER-BANK MONEY MARKET REPORT

Friday, 5 January 2024

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	500	12.50	0.3642
2	180	12.75	0.1337
3	3300	12.80	2.4615
4	2000	12.80	1.4918
5	150	13.00	0.1136
6	400	13.25	0.3089
7	300	13.25	0.2316
8	150	13.50	0.1180
9	300	13.50	0.2360
10	200	13.50	0.1573
11	2360	13.50	1.8566
12	250	13.50	0.1967
13	3500	13.70	2.7943
14	270	13.85	0.2179
15	500	13.90	0.4050
16	100	14.00	0.0816
17	100	14.00	0.0816
18	50	14.00	0.0408
19	200	14.00	0.1632
20	500	14.10	0.4108
21	100	14.20	0.0828
22	150	14.20	0.1241
23	50	14.25	0.0415
24	50	14.25	0.0415
25	400	14.30	0.3333
26	50	14.30	0.0417
27	200	14.35	0.1672
28	200	14.50	0.1690
29	100	14.50	0.0845
30	100	14.60	0.0851
31	100	14.60	0.0851
32	200	14.75	0.1719
33	150	15.00	0.1311
17,160.00		TODAYS AVERAGE	13.4242

HORIZONTAL REPO TRANSACTIONS

SETTLEMENT	RATE	TENOR
1,480.00	15.39	7
904.00	14.59	7

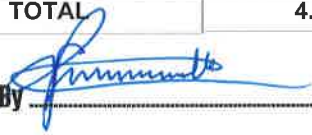
DAILY CBK LENDING

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	45	4.90
TOTAL		4.90

Prepared By 

Checked By 

SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA