

INTER-BANK MONEY MARKET REPORT

Tuesday, 16 January 2024

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	150	13.10	0.0582
2	150	13.10	0.0582
3	1500	13.40	0.5952
4	1500	13.40	0.5952
5	2100	13.45	0.8364
6	270	13.48	0.1078
7	1600	13.48	0.6387
8	2000	13.48	0.7983
9	2000	13.48	0.7983
10	100	13.50	0.0400
11	150	13.50	0.0600
12	1400	13.50	0.5597
13	1500	13.50	0.5996
14	950	13.50	0.3798
15	500	13.50	0.1999
16	2700	13.50	1.0794
17	1000	13.50	0.3998
18	1000	13.50	0.3998
19	1000	13.50	0.3998
20	1000	13.58	0.4021
21	500	13.58	0.2011
22	200	13.65	0.0808
23	50	13.70	0.0203
24	100	13.70	0.0406
25	100	13.70	0.0406
26	100	13.75	0.0407
27	2000	13.75	0.8143
28	300	13.75	0.1221
29	100	13.80	0.0409
30	500	13.80	0.2043
31	1000	13.80	0.4086
32	50	13.85	0.0205
33	50	13.85	0.0205
34	150	13.85	0.0615
35	1000	13.85	0.4101
36	800	13.85	0.3281
37	1000	13.85	0.4101
38	600	13.85	0.2461
39	500	13.95	0.2065
40	400	14.00	0.1658
41	200	14.00	0.0829
42	200	14.00	0.0829
43	100	14.00	0.0415
44	500	14.00	0.2073
45	200	14.00	0.0829
46	500	14.20	0.2102
33,770.00		TODAYS AVERAGE	13.5974

HORIZONTAL REPO TRANSACTIONS

SETTLEMENT	RATE	TENOR
500.00	14.55	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	265	0.35
BILL	265	0.50
BILL	580	0.25
BOND	1777	0.80

BOND	4394	1.65
BOND	4394	3.50
BOND	5879	1.00
	TOTAL	8.05

Prepared By



Checked By



SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA