

INTER-BANK MONEY MARKET REPORT

Thursday, 11 January 2024

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	150	12.50	0.0895
2	150	13.00	0.0931
3	50	13.25	0.0316
4	150	13.35	0.0956
5	50	13.35	0.0319
6	100	13.40	0.0640
7	50	13.40	0.0320
8	300	13.40	0.1919
9	2100	13.40	1.3432
10	600	13.40	0.3838
11	1700	13.40	1.0874
12	270	13.42	0.1730
13	1000	13.42	0.6406
14	5000	13.42	3.2029
15	300	13.42	0.1922
16	100	13.45	0.0642
17	1400	13.45	0.8988
18	300	13.45	0.1926
19	300	13.45	0.1926
20	400	13.50	0.2578
21	80	13.50	0.0516
22	100	13.50	0.0644
23	500	13.50	0.3222
24	150	13.50	0.0967
25	100	13.50	0.0644
26	100	13.50	0.0644
27	200	13.50	0.1289
28	150	13.50	0.0967
29	200	13.50	0.1289
30	300	13.60	0.1947
31	200	13.70	0.1308
32	200	13.70	0.1308
33	100	13.75	0.0656
34	2000	13.75	1.3126
35	50	13.80	0.0329
36	500	13.80	0.3294
37	150	14.00	0.1002
38	50	14.00	0.0334
39	50	14.00	0.0334
40	100	14.00	0.0668
41	350	14.00	0.2339
42	200	14.00	0.1337
43	300	14.00	0.2005
44	200	14.50	0.1384
45	150	14.50	0.1038
20,950.00		TODAYS AVERAGE	13.5175

HORIZONTAL REPO TRANSACTIONS

SETTLEMENT	RATE	TENOR
1,480.00	14.50	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	18	2.00
BILL	186	0.10
BILL	242	0.10
BILL	323	0.10

BILL	4	0.10
BILL	4	0.10
	TOTAL	2.50

Prepared By 

Checked By 

SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA