

INTER-BANK MONEY MARKET REPORT

Tuesday, 6 February 2024

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	100	12.50	0.0611
2	300	12.75	0.1870
3	300	13.00	0.1907
4	100	13.00	0.0636
5	1000	13.00	0.6357
6	500	13.00	0.3178
7	1200	13.30	0.7804
8	2000	13.30	1.3007
9	200	13.30	0.1301
10	1000	13.30	0.6504
11	500	13.30	0.3252
12	200	13.30	0.1301
13	1000	13.30	0.6504
14	1000	13.30	0.6504
15	1000	13.30	0.6504
16	100	13.30	0.0650
17	300	13.30	0.1951
18	150	13.30	0.0976
19	500	13.34	0.3262
20	250	13.35	0.1632
21	300	13.35	0.1958
22	100	13.35	0.0653
23	1000	13.35	0.6528
24	500	13.35	0.3264
25	1500	13.35	0.9792
26	1500	13.35	0.9792
27	1000	13.35	0.6528
28	100	13.40	0.0655
29	100	13.50	0.0660
30	150	13.50	0.0990
31	500	13.60	0.3325
32	500	13.60	0.3325
33	1000	13.70	0.6699
34	500	13.75	0.3362
20,450.00		TODAYS AVERAGE	13.3243

HORIZONTAL REPO TRANSACTIONS

SETTLEMENT	RATE	TENOR
874.95	14.90	7
999.97	14.74	7

DAILY CBK LENDING

PRINCIPAL LOAN(Kshs M)	DAYS TO MATURITY	INTEREST RATE	INTEREST CHARGED(Kshs)
0	0	17.00	.00
TOTAL			.00

GOVERNMENT SECURITIES REDISCOUNTED

TYPE	DAYS TO MATURITY	AMOUNT(Ksh M)
BILL	83	0.20
BOND	6194	0.05
TOTAL		0.25

Prepared By 

Checked By 