

INTER-BANK MONEY MARKET REPORT

Tuesday, 2 January 2024

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	800	13.00	0.4199
2	1500	13.00	0.7872
3	200	13.50	0.1090
4	2000	13.80	1.1143
5	1000	13.80	0.5571
6	100	14.00	0.0565
7	400	14.00	0.2261
8	1000	14.25	0.5753
9	3000	14.30	1.7319
10	2500	14.40	1.4534
11	2000	14.40	1.1627
12	2000	14.40	1.1627
13	100	14.40	0.0581
14	100	14.40	0.0581
15	270	14.45	0.1575
16	150	14.45	0.0875
17	150	14.45	0.0875
18	150	14.45	0.0875
19	150	14.45	0.0875
20	100	14.45	0.0583
21	250	14.45	0.1458
22	1500	14.45	0.8751
23	300	14.50	0.1756
24	200	14.50	0.1171
25	50	14.50	0.0293
26	150	14.50	0.0878
27	750	14.50	0.4390
28	100	14.60	0.0589
29	100	14.60	0.0589
30	50	14.65	0.0296
31	150	14.65	0.0887
32	1000	14.75	0.5955
33	100	14.75	0.0595
34	150	15.00	0.0908
35	300	15.00	0.1817
36	200	15.20	0.1227
37	300	15.50	0.1877
38	350	15.50	0.2190
39	1000	15.95	0.6439
40	100	15.95	0.0644
24,770.00		TODAYS AVERAGE	14.3094

HORIZONTAL REPO TRANSACTIONS

SETTLEMENT	RATE	TENOR
0.00	0.00	0

DAILY CBK LENDING

PRINCIPAL LOAN(Kshs M)	DAYS TO MATURITY	INTEREST RATE	INTEREST CHARGED(Kshs)
0	0	16.5	.00
TOTAL			.00

GOVERNMENT SECURITIES REDISCOUNTED

TYPE	DAYS TO MATURITY	AMOUNT(Ksh M)
bill	62	0.50
bill	97	0.20
TOTAL		0.70

Prepared By 

Checked By 