

INTER-BANK MONEY MARKET REPORT

Thursday, 4 January 2024

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	500	13.65	0.2657
2	2000	13.75	1.0705
3	1500	13.80	0.8058
4	1800	13.80	0.9669
5	200	13.80	0.1074
6	3000	13.85	1.6174
7	1000	13.85	0.5391
8	500	14.00	0.2725
9	500	14.00	0.2725
10	1000	14.00	0.5450
11	270	14.00	0.1471
12	2000	14.00	1.0899
13	1000	14.00	0.5450
14	250	14.00	0.1362
15	30	14.00	0.0163
16	300	14.15	0.1652
17	100	14.20	0.0553
18	1570	14.20	0.8678
19	1100	14.23	0.6093
20	50	14.25	0.0277
21	250	14.25	0.1387
22	100	14.25	0.0555
23	1570	14.25	0.8709
24	200	14.30	0.1113
25	750	14.30	0.4175
26	300	14.50	0.1693
27	400	14.50	0.2258
28	100	14.50	0.0564
29	50	14.50	0.0282
30	50	14.50	0.0282
31	50	14.50	0.0282
32	50	14.50	0.0282
33	1000	14.50	0.5644
34	100	14.50	0.0564
35	1000	14.60	0.5683
36	100	14.60	0.0568
37	100	14.60	0.0568
38	100	14.60	0.0568
39	100	14.60	0.0568
40	100	14.60	0.0568
41	200	14.65	0.1141
42	200	14.90	0.1160
43	100	15.00	0.0584
44	50	15.00	0.0292
25,690.00		TODAYS AVERAGE	14.0718

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	137	0.70
BILL	25	0.30
BILL	32	0.90

BILL	39	0.10
BILL	53	0.50
BILL	60	0.15
BILL	9	0.75
BOND	4680	0.40
	TOTAL	3.80

Prepared By



Checked By



SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA