

INTER-BANK MONEY MARKET REPORT

Monday, January 29, 2024

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	300	13.20	0.2637
2	2600	13.25	2.2944
3	200	13.55	0.1805
4	1500	13.60	1.3586
5	300	13.60	0.2717
6	270	13.65	0.2455
7	200	13.65	0.1818
8	250	13.65	0.2273
9	1000	13.65	0.9091
10	500	13.65	0.4545
11	200	13.65	0.1818
12	300	13.65	0.2727
13	150	13.70	0.1369
14	100	13.70	0.0912
15	800	13.70	0.7299
16	50	13.70	0.0456
17	200	13.70	0.1825
18	960	13.70	0.8759
19	750	13.70	0.6843
20	200	13.70	0.1825
21	200	13.70	0.1825
22	200	13.75	0.1832
23	135	13.75	0.1236
24	500	13.75	0.4579
25	1000	13.75	0.9158
26	250	13.80	0.2298
27	100	13.85	0.0922
28	400	13.90	0.3703
29	50	13.90	0.0463
30	1000	13.90	0.9257
31	200	14.00	0.1865
32	100	14.00	0.0932
33	50	14.00	0.0466
	15,015.00	TODAYS AVERAGE	13.6241

HORIZONTAL REPO TRANSACTIONS

SETTLEMENT	RATE	TENOR
728.68	15.00	7

DAILY CBK LENDING

DAILY CDR 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	56	0.05
BOND	2751	0.20
BOND	3738	1.00
BOND	6202	0.05
BOND	6202	2.00
	TOTAL	3.30

Prepared By Chadley

Checked By