

INTER-BANK MONEY MARKET REPORT

Monday, 8 January 2024

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	200	12.50	0.1283
2	1900	12.95	1.2624
3	150	13.00	0.1001
4	300	13.00	0.2001
5	200	13.00	0.1334
6	200	13.00	0.1334
7	2100	13.25	1.4277
8	400	13.25	0.2719
9	500	13.25	0.3399
10	200	13.25	0.1360
11	1000	13.25	0.6798
12	1000	13.25	0.6798
13	1400	13.35	0.9590
14	2370	13.35	1.6234
15	450	13.40	0.3094
16	200	13.40	0.1375
17	100	13.40	0.0688
18	100	13.40	0.0688
19	500	13.40	0.3438
20	2370	13.40	1.6295
21	1000	13.42	0.6886
22	1000	13.42	0.6886
23	200	13.45	0.1380
24	400	13.45	0.2760
25	150	13.50	0.1039
26	100	13.50	0.0693
27	50	13.60	0.0349
28	50	13.65	0.0350
29	100	13.65	0.0700
30	100	13.75	0.0705
31	100	13.75	0.0705
32	100	14.00	0.0718
33	250	14.75	0.1892
34	200	14.75	0.1514
35	50	15.00	0.0385
19,490.00		TODAYS AVERAGE	13.3290

HORIZONTAL REPO TRANSACTIONS

SETTLEMENT	RATE	TENOR
500.00	14.55	7

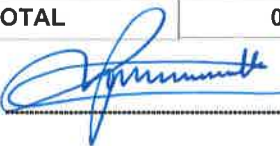
DAILY CBK LENDING

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	14	0.20
BILL	84	0.10
TOTAL		0.30

Prepared By 

Checked By 

SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA