

INTER-BANK MONEY MARKET REPORT

Thursday, 8 February 2024

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	300	12.50	0.1512
2	150	12.50	0.0756
3	1000	12.50	0.5040
4	2000	12.50	1.0081
5	150	12.55	0.0759
6	300	12.70	0.1536
7	150	12.70	0.0768
8	250	12.70	0.1280
9	500	12.90	0.2601
10	100	13.00	0.0524
11	200	13.10	0.1056
12	1500	13.20	0.7984
13	2000	13.20	1.0645
14	300	13.30	0.1609
15	300	13.30	0.1609
16	500	13.30	0.2681
17	500	13.30	0.2681
18	300	13.30	0.1609
19	500	13.31	0.2683
20	300	13.35	0.1615
21	500	13.35	0.2692
22	500	13.40	0.2702
23	100	13.40	0.0540
24	500	13.40	0.2702
25	1000	13.40	0.5403
26	1000	13.40	0.5403
27	1000	13.40	0.5403
28	500	13.40	0.2702
29	1000	13.40	0.5403
30	1000	13.40	0.5403
31	1000	13.40	0.5403
32	1000	13.40	0.5403
33	500	13.50	0.2722
34	200	13.50	0.1089
35	1000	13.50	0.5444
36	500	13.50	0.2722
37	50	13.50	0.0272
38	150	13.50	0.0817
39	100	13.50	0.0544
40	200	13.50	0.1089
41	1500	13.55	0.8196
42	200	13.60	0.1097
24,800.00		TODAYS AVERAGE	13.2180

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	17.00	.00
TOTAL			.00

GOVERNMENT SECURITIES REDISCOUNTED

TYPE	DAYS TO MATURITY	AMOUNT(Ksh M)
BILL	221	0.10
BOND	7046	0.05
BOND	8628	0.20
TOTAL		0.35

Prepared By 

Checked By 