

INTER-BANK MONEY MARKET REPORT

Tuesday, 9 January 2024

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	150	12.50	0.0619
2	1900	13.00	0.8159
3	2100	13.00	0.9017
4	150	13.00	0.0644
5	400	13.00	0.1718
6	1000	13.00	0.4294
7	100	13.00	0.0429
8	300	13.10	0.1298
9	2000	13.15	0.8687
10	2300	13.15	0.9990
11	1580	13.25	0.6915
12	270	13.30	0.1186
13	200	13.30	0.0879
14	500	13.33	0.2201
15	2500	13.33	1.1007
16	500	13.33	0.2201
17	1000	13.33	0.4403
18	2500	13.33	1.1007
19	2300	13.33	1.0127
20	1400	13.35	0.6173
21	100	13.40	0.0443
22	1000	13.45	0.4443
23	100	13.50	0.0446
24	200	13.50	0.0892
25	75	13.50	0.0334
26	400	13.60	0.1797
27	200	13.60	0.0898
28	100	13.75	0.0454
29	300	13.85	0.1372
30	50	13.85	0.0229
31	50	13.85	0.0229
32	50	13.95	0.0230
33	600	14.00	0.2775
34	250	14.00	0.1156
35	200	14.00	0.0925
36	200	14.00	0.0925
37	150	14.00	0.0694
38	150	14.00	0.0694
39	150	14.00	0.0694
40	150	14.50	0.0718
41	90	14.50	0.0431
42	500	14.50	0.2395
43	400	14.50	0.1916
44	100	14.50	0.0479
45	50	14.50	0.0239
46	150	14.50	0.0718
47	100	14.75	0.0487
48	230	14.75	0.1121
49	300	14.75	0.1462
50	700	15.00	0.3468
51	30	15.00	0.0149
30,275.00		TODAYS AVERAGE	13.4168

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)
800	1	16.50	361,643.85
500	1	16.50	226,027.40
TOTAL			587,671.20

GOVERNMENT SECURITIES REDISCOUNTED

TYPE	DAYS TO MATURITY	AMOUNT(Ksh M)
BILL	13	0.40
BILL	55	0.20
BILL	76	0.15
TOTAL		0.75

Prepared By



Checked By



SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA