

INTER-BANK MONEY MARKET REPORT

Thursday, December 14, 2023

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	300	10.00	0.0802
2	400	10.40	0.1112
3	500	10.50	0.1403
4	2500	11.00	0.7349
5	100	11.00	0.0294
6	500	11.00	0.1470
7	1100	11.00	0.3234
8	2000	11.00	0.5879
9	1000	11.10	0.2966
10	700	11.10	0.2076
11	1000	11.10	0.2966
12	270	11.10	0.0801
13	2500	11.10	0.7416
14	1500	11.10	0.4449
15	500	11.10	0.1483
16	2000	11.10	0.5933
17	1500	11.10	0.4449
18	150	11.10	0.0445
19	250	11.10	0.0742
20	150	11.10	0.0445
21	500	11.10	0.1483
22	500	11.10	0.1483
23	750	11.10	0.2225
24	2500	11.10	0.7416
25	1000	11.10	0.2966
26	2300	11.10	0.6823
27	300	11.10	0.0890
28	1000	11.20	0.2993
29	500	11.20	0.1497
30	500	11.20	0.1497
31	1000	11.20	0.2993
32	250	11.20	0.0748
33	250	11.25	0.0752
34	250	11.25	0.0752
35	1900	11.35	0.5763
36	500	11.35	0.1517
37	100	11.35	0.0303
38	100	11.50	0.0307
39	200	11.50	0.0615
40	150	11.50	0.0461
41	450	11.50	0.1383
42	300	11.50	0.0922
43	350	11.50	0.1076
44	100	11.50	0.0307
45	100	12.00	0.0321
46	500	12.10	0.1617
47	200	12.50	0.0668
48	100	13.25	0.0354
49	600	13.25	0.2125
50	200	13.50	0.0722
51	150	13.50	0.0541
52	300	13.95	0.1118
53	100	14.00	0.0374
54	500	14.00	0.1871
37,420.00		TODAYS AVERAGE	11.2594

HORIZONTAL REPO TRANSACTIONS

SETTLEMENT	RATE	TENOR
699.98	12.95	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	33	0.10
BOND	3315	0.10
BOND	4071	0.20
TOTAL		0.40

Prepared By 

Checked By 

SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA