

INTER-BANK MONEY MARKET REPORT

Friday, December 15, 2023

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	400	11.00	0.1916
2	100	11.20	0.0488
3	100	11.20	0.0488
4	200	11.25	0.0980
5	300	11.25	0.1469
6	2500	11.30	1.2299
7	2000	11.30	0.9839
8	1000	11.30	0.4919
9	500	11.30	0.2460
10	270	11.30	0.1328
11	2500	11.30	1.2299
12	2000	11.30	0.9839
13	1000	11.30	0.4919
14	700	11.30	0.3444
15	150	11.30	0.0738
16	150	11.30	0.0738
17	200	11.30	0.0984
18	1300	11.45	0.6480
19	920	11.45	0.4586
20	750	11.45	0.3739
21	1000	11.50	0.5007
22	100	11.50	0.0501
23	150	11.50	0.0751
24	200	11.50	0.1001
25	150	11.50	0.0751
26	1530	11.50	0.7660
27	1100	11.50	0.5507
28	50	11.55	0.0251
29	50	11.60	0.0253
30	150	11.75	0.0767
31	200	11.75	0.1023
32	100	12.00	0.0522
33	50	12.00	0.0261
34	50	12.00	0.0261
35	100	12.00	0.0522
36	100	12.00	0.0522
37	50	13.50	0.0294
38	300	14.00	0.1828
39	500	14.00	0.3047
22,970.00		TODAYS AVERAGE	11.4681

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	16.50	.00
TOTAL			.00

GOVERNMENT SECURITIES REDISCOUNTED

TYPE	DAYS TO MATURITY	AMOUNT(Ksh M)
BILL	35	1.50
BOND	3857	2.50
BOND	508	4.00
BOND	659	0.10
TOTAL		8.10

Prepared By 

Checked By 

SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA