

INTER-BANK MONEY MARKET REPORT

Thursday, December 21, 2023

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	400	11.75	0.1352
2	500	11.80	0.1697
3	800	12.00	0.2761
4	70	12.00	0.0242
5	1900	12.10	0.6613
6	1800	12.10	0.6265
7	100	12.10	0.0348
8	100	12.10	0.0348
9	2300	12.10	0.8005
10	2000	12.15	0.6990
11	2600	12.15	0.9087
12	2100	12.15	0.7339
13	2300	12.15	0.8038
14	925	12.15	0.3233
15	1000	12.20	0.3509
16	500	12.20	0.1755
17	270	12.20	0.0948
18	2000	12.20	0.7019
19	1300	12.20	0.4562
20	50	12.25	0.0176
21	1000	12.25	0.3524
22	760	12.25	0.2678
23	250	12.25	0.0881
24	700	12.30	0.2477
25	1500	12.30	0.5307
26	500	12.40	0.1783
27	90	12.50	0.0324
28	100	12.50	0.0360
29	50	12.50	0.0180
30	250	12.50	0.0899
31	50	12.50	0.0180
32	50	12.50	0.0180
33	150	12.50	0.0539
34	50	12.50	0.0180
35	250	12.50	0.0899
36	100	12.50	0.0360
37	2000	12.50	0.7191
38	100	13.00	0.0374
39	200	13.00	0.0748
40	100	13.00	0.0374
41	500	13.00	0.1870
42	200	13.00	0.0748
43	100	13.00	0.0374
44	300	13.00	0.1122
45	1500	13.00	0.5609
46	500	13.50	0.1942
47	200	14.50	0.0834
48	200	14.50	0.0834
34,765.00		TODAYS AVERAGE	12.3054

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)
5000	1	16.50	2,260,274.00
TOTAL			2,260,274.00

GOVERNMENT SECURITIES REDISCOUNTED

TYPE	DAYS TO MATURITY	AMOUNT(Ksh M)
BOND	7095	0.40
TOTAL		0.40

Prepared By

Checked By

SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA