

INTER-BANK MONEY MARKET REPORT

Monday, December 11, 2023

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	200	10.00	0.0571
2	150	10.00	0.0428
3	30	10.00	0.0086
4	800	10.00	0.2284
5	400	10.20	0.1165
6	200	10.25	0.0585
7	800	10.25	0.2341
8	1900	10.40	0.5641
9	2000	10.40	0.5938
10	1000	10.40	0.2969
11	500	10.40	0.1484
12	2000	10.40	0.5938
13	100	10.40	0.0297
14	1000	10.40	0.2969
15	500	10.40	0.1484
16	500	10.40	0.1484
17	2300	10.40	0.6828
18	150	10.45	0.0447
19	920	10.45	0.2745
20	150	10.50	0.0450
21	270	10.50	0.0809
22	2600	10.50	0.7793
23	2000	10.50	0.5995
24	1000	10.50	0.2997
25	150	10.50	0.0450
26	100	10.50	0.0300
27	900	10.50	0.2698
28	500	10.50	0.1499
29	1000	10.50	0.2997
30	1530	10.50	0.4586
31	1000	10.50	0.2997
32	1000	10.50	0.2997
33	500	10.60	0.1513
34	250	10.60	0.0756
35	2000	10.65	0.6081
36	250	10.70	0.0764
37	200	10.70	0.0611
38	200	10.70	0.0611
39	300	10.70	0.0916
40	200	10.75	0.0614
41	50	10.75	0.0153
42	500	10.75	0.1534
43	50	10.90	0.0156
44	100	10.95	0.0313
45	200	11.00	0.0628
46	30	11.10	0.0095
47	50	11.10	0.0158
48	100	11.50	0.0328
49	2000	12.50	0.7137
50	400	13.60	0.1553
35,030.00		TODAYS AVERAGE	10.6174

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)
600	2	16.50	542,465.75
TOTAL			542,465.75

GOVERNMENT SECURITIES REDISCOUNTED

TYPE	DAYS TO MATURITY	AMOUNT(Ksh M)
BOND	3066	0.05
BILL	0.15	0.15
TOTAL		0.20

Prepared By 

Checked By 

SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA