

INTER-BANK MONEY MARKET REPORT

Thursday, 28 December 2023

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	500	12.54	0.2168
2	200	13.25	0.0916
3	400	13.30	0.1840
4	200	13.50	0.0934
5	2100	13.55	0.9839
6	1900	13.55	0.8902
7	2000	13.55	0.9371
8	270	13.55	0.1265
9	2000	13.55	0.9371
10	3500	13.55	1.6399
11	150	13.55	0.0703
12	1000	13.55	0.4685
13	500	13.55	0.2343
14	1500	13.55	0.7028
15	1100	13.55	0.5154
16	1500	13.55	0.7028
17	150	13.60	0.0705
18	100	13.60	0.0470
19	150	13.60	0.0705
20	1000	13.70	0.4737
21	500	13.70	0.2369
22	400	13.70	0.1895
23	50	13.75	0.0238
24	300	13.75	0.1426
25	100	13.75	0.0475
26	750	13.75	0.3566
27	500	13.80	0.2386
28	500	13.80	0.2386
29	50	13.85	0.0239
30	100	13.90	0.0481
31	200	13.90	0.0961
32	250	13.95	0.1206
33	250	14.00	0.1210
34	250	14.00	0.1210
35	2000	14.00	0.9682
36	150	14.25	0.0739
37	400	15.00	0.2075
38	200	15.60	0.1079
39	150	15.75	0.0817
40	400	15.75	0.2178
41	200	15.75	0.1089
42	500	15.95	0.2758
43	500	15.95	0.2758
28,920.00		TODAYS AVERAGE	13.7786

HORIZONTAL REPO TRANSACTIONS

SETTLEMENT	RATE	TENOR
1,480.00	15.99	7

DAILY CBK LENDING

PRINCIPAL LOAN(Kshs M)	DAYS TO MATURITY	INTEREST RATE	INTEREST CHARGED(Kshs)
4000	1	16.50	1,808,219.20
TOTAL			1,808,219.20

GOVERNMENT SECURITIES REDISCOUNTED

TYPE	DAYS TO MATURITY	AMOUNT(Ksh M)
BILL	193	0.05
BILL	319	0.10
BILL	60	0.20
BOND	129	0.10
BILL	25	2.92

TOTAL	3.37
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Prepared By 

Checked By 

SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA