

INTER-BANK MONEY MARKET REPORT

Wednesday, 27 December 2023

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	300	13.00	0.1600
2	300	13.20	0.1625
3	200	13.20	0.1083
4	500	13.20	0.2708
5	150	13.30	0.0819
6	100	13.30	0.0546
7	100	13.30	0.0546
8	1500	13.30	0.8186
9	1500	13.30	0.8186
10	2100	13.50	1.1633
11	1900	13.50	1.0525
12	2000	13.50	1.1079
13	1000	13.50	0.5540
14	500	13.50	0.2770
15	2000	13.50	1.1079
16	3500	13.50	1.9389
17	1500	13.50	0.8309
18	100	13.50	0.0554
19	100	13.50	0.0554
20	50	13.50	0.0277
21	300	13.50	0.1662
22	400	13.60	0.2232
23	500	13.70	0.2811
24	500	13.70	0.2811
25	200	13.70	0.1124
26	50	13.75	0.0282
27	50	13.75	0.0282
28	50	13.75	0.0282
29	250	13.75	0.1411
30	50	13.75	0.0282
31	150	13.75	0.0846
32	250	13.75	0.1411
33	100	13.75	0.0564
34	50	13.80	0.0283
35	200	13.80	0.1133
36	270	14.00	0.1551
37	200	14.00	0.1149
38	200	14.00	0.1149
39	100	14.00	0.0574
40	200	14.00	0.1149
41	100	14.25	0.0585
42	200	14.25	0.1169
43	200	14.50	0.1190
44	100	15.00	0.0616
45	300	15.75	0.1939
24,370.00		TODAYS AVERAGE	13.5495

HORIZONTAL REPO TRANSACTIONS

SETTLEMENT	RATE	TENOR
404.98	14.85	7

DAILY CBK LENDING

PRINCIPAL LOAN(Kshs M)	DAYS TO MATURITY	INTEREST RATE	INTEREST CHARGED(Kshs)
7900	1	16.50	3,571,232.90
TOTAL			3,571,232.90

GOVERNMENT SECURITIES REDISCOUNTED

TYPE	DAYS TO MATURITY	AMOUNT(Ksh M)
T/BILL	103	0.10
T/BILL	68	0.10
TOTAL		0.20

Prepared By Paul F.

Checked By [Signature]

SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA