

INTER-BANK MONEY MARKET REPORT

Monday, December 18, 2023

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	2000	11.40	0.6312
2	100	11.45	0.0317
3	2500	11.50	0.7960
4	1000	11.50	0.3184
5	500	11.50	0.1592
6	270	11.50	0.0860
7	2600	11.50	0.8278
8	2000	11.50	0.6368
9	2000	11.50	0.6368
10	700	11.50	0.2229
11	400	11.50	0.1274
12	300	11.50	0.0955
13	250	11.50	0.0796
14	1000	11.50	0.3184
15	920	11.50	0.2929
16	2300	11.50	0.7323
17	500	11.55	0.1599
18	750	11.55	0.2398
19	2300	11.55	0.7355
20	1500	11.55	0.4797
21	1500	11.55	0.4797
22	300	11.70	0.0972
23	100	11.75	0.0325
24	100	11.75	0.0325
25	200	11.75	0.0651
26	250	11.75	0.0813
27	750	11.75	0.2440
28	500	11.75	0.1627
29	500	11.75	0.1627
30	300	11.75	0.0976
31	200	11.75	0.0651
32	1000	11.75	0.3253
33	200	11.75	0.0651
34	1000	11.75	0.3253
35	900	11.80	0.2940
36	50	11.80	0.0163
37	780	11.80	0.2548
38	500	12.00	0.1661
39	500	12.00	0.1661
40	50	12.00	0.0166
41	50	12.00	0.0166
42	100	12.00	0.0332
43	200	12.00	0.0664
44	100	12.50	0.0346
45	50	12.50	0.0173
46	300	12.50	0.1038
47	100	12.50	0.0346
48	250	12.50	0.0865
49	400	13.00	0.1440
50	200	13.00	0.0720
51	100	13.00	0.0360
52	150	14.00	0.0581
53	200	14.00	0.0775
54	350	14.00	0.1357
	36,120.00	TODAYS AVERAGE	11.6738

HORIZONTAL REPO TRANSACTIONS

SETTLEMENT	RATE	TENOR
457.94	14.00	15

DAILY CBK LENDING

PRINCIPAL LOAN(Kshs M)	DAYS TO MATURITY	INTEREST RATE	INTEREST CHARGED(Kshs)
2500	1	16.50	1,130,137.00
7000	1	16.50	3,164,383.55
	TOTAL		4,294,520.55

GOVERNMENT SECURITIES REDISCOUNTED

TYPE	DAYS TO MATURITY	AMOUNT(Ksh M)
BOND	1575	0.10
	TOTAL	0.10

Prepared By

Checked By

SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA