

INTER-BANK MONEY MARKET REPORT

Wednesday, December 13, 2023

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	700	10.00	0.2103
2	400	10.20	0.1226
3	100	10.50	0.0315
4	1900	10.55	0.6021
5	1000	10.60	0.3184
6	500	10.60	0.1592
7	270	10.60	0.0860
8	250	10.60	0.0796
9	100	10.60	0.0318
10	1070	10.60	0.3407
11	900	10.60	0.2866
12	1000	10.60	0.3184
13	1000	10.60	0.3184
14	500	10.60	0.1592
15	3500	10.62	1.1166
16	2000	10.62	0.6380
17	2000	10.62	0.6380
18	2000	10.62	0.6380
19	150	10.65	0.0480
20	100	10.65	0.0320
21	500	10.65	0.1600
22	1000	10.70	0.3214
23	1000	10.70	0.3214
24	350	10.75	0.1130
25	300	10.75	0.0969
26	250	10.75	0.0807
27	500	10.75	0.1615
28	500	10.75	0.1615
29	200	11.00	0.0661
30	100	11.00	0.0330
31	50	11.00	0.0165
32	50	11.00	0.0165
33	200	11.00	0.0661
34	100	11.00	0.0330
35	50	11.00	0.0165
36	50	11.00	0.0165
37	400	11.00	0.1322
38	200	11.00	0.0661
39	450	11.00	0.1487
40	300	11.00	0.0991
41	500	11.00	0.1652
42	1000	11.05	0.3319
43	30	11.10	0.0100
44	100	11.25	0.0338
45	150	11.50	0.0518
46	100	11.50	0.0345
47	50	11.50	0.0173
48	470	11.50	0.1624
49	300	11.50	0.1036
50	300	11.60	0.1045
51	300	11.60	0.1045
52	250	12.50	0.0939
53	200	12.50	0.0751
54	200	12.50	0.0751
55	500	12.50	0.1877
56	400	12.50	0.1502
57	400	12.80	0.1538
58	50	13.00	0.0195
59	250	13.25	0.0995
60	600	13.50	0.2433
61	300	13.60	0.1226
62	500	13.60	0.2043
63	50	13.60	0.0204
64	200	13.60	0.0817
65	100	14.15	0.0425
33,290.00		TODAYS AVERAGE	10.9915

HORIZONTAL REPO TRANSACTIONS

SETTLEMENT	RATE	TENOR
1,480.00	12.85	7

DAILY CBK LENDING

PRINCIPAL LOAN(Kshs M)	DAYS TO MATURITY	INTEREST RATE	INTEREST CHARGED(Kshs)
240	1	16.50	108,493.15
1000	1	16.50	452,054.80
TOTAL			560,547.95

GOVERNMENT SECURITIES REDISCOUNTED

TYPE	DAYS TO MATURITY	AMOUNT(Ksh M)
BILL	180	1.00
BILL	26	0.10
BILL	82	0.10
BOND	6257	0.50
TOTAL		1.70

Prepared By Checked By 

SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA