

INTER-BANK MONEY MARKET REPORT

Friday, December 22, 2023

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	400	12.00	0.1925
2	1900	12.30	0.9370
3	270	12.30	0.1332
4	2100	12.30	1.0357
5	200	12.30	0.0986
6	50	12.30	0.0247
7	100	12.35	0.0495
8	50	12.35	0.0248
9	1000	12.50	0.5012
10	1000	12.50	0.5012
11	1000	12.50	0.5012
12	1000	12.50	0.5012
13	1500	12.50	0.7518
14	100	12.50	0.0501
15	50	12.50	0.0251
16	380	12.50	0.1905
17	40	12.60	0.0202
18	50	12.60	0.0253
19	500	12.70	0.2546
20	500	12.70	0.2546
21	400	12.70	0.2037
22	500	12.70	0.2546
23	1000	12.70	0.5092
24	500	12.70	0.2546
25	500	12.70	0.2546
26	250	12.75	0.1278
27	50	12.75	0.0256
28	150	12.75	0.0767
29	100	12.75	0.0511
30	300	12.75	0.1534
31	200	12.80	0.1026
32	200	13.00	0.1043
33	1000	13.00	0.5213
34	400	13.00	0.2085
35	300	13.00	0.1564
36	200	13.00	0.1043
37	100	13.50	0.0541
38	50	13.50	0.0271
39	200	14.50	0.1163
40	200	14.50	0.1163
41	100	14.50	0.0581
42	500	14.50	0.2907
43	200	14.50	0.1163
44	400	15.00	0.2406
45	100	15.00	0.0601
46	300	15.00	0.1804
47	1000	15.50	0.6215
48	1000	15.50	0.6215
49	2500	15.50	1.5537
50	50	15.75	0.0316
24,940.00		TODAYS AVERAGE	13.2697

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)
2000	5	16.50	4,520,547.95
TOTAL			4,520,547.95

GOVERNMENT SECURITIES REDISCOUNTED

TYPE	DAYS TO MATURITY	AMOUNT(Ksh M)
BILL	101	0.20
BILL	73	0.30
BILL	73	0.30
BILL	88	1.00
BILL	94	0.10
BOND	1508	0.05
BOND	5184	0.50
TOTAL		2.45

Prepared By 

Checked By 

SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA