

INTER-BANK MONEY MARKET REPORT

Friday, 29 December 2023

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	300	13.50	0.5226
2	100	13.50	0.1742
3	2000	13.80	3.5613
4	150	13.85	0.2681
5	400	13.90	0.7174
6	150	13.90	0.2690
7	300	14.00	0.5419
8	500	14.00	0.9032
9	50	14.00	0.0903
10	50	14.00	0.0903
11	100	14.00	0.1806
12	400	14.00	0.7226
13	200	14.20	0.3665
14	100	14.50	0.1871
15	200	14.50	0.3742
16	150	14.50	0.2806
17	200	14.50	0.3742
18	200	14.75	0.3806
19	250	15.00	0.4839
20	500	15.40	0.9935
21	300	15.75	0.6097
22	100	15.75	0.2032
23	100	15.75	0.2032
24	150	15.75	0.3048
25	100	15.75	0.2032
26	300	15.75	0.6097
27	400	15.95	0.8232
7,750.00		TODAYS AVERAGE	14.4394

HORIZONTAL REPO TRANSACTIONS

SETTLEMENT	RATE	TENOR
1,449.00	16.80	7

DAILY CBK LENDING

PRINCIPAL LOAN(Kshs M)	DAYS TO MATURITY	INTEREST RATE	INTEREST CHARGED(Kshs)
0	0	16.50	.00
TOTAL			.00

GOVERNMENT SECURITIES REDISCOUNTED

TYPE	DAYS TO MATURITY	AMOUNT(Ksh M)
BILL	73	0.50
TOTAL		0.50

Prepared By

Checked By

SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA