

INTER-BANK MONEY MARKET REPORT

Wednesday, 20 September 2023

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	800	11.40	0.4718
2	500	11.40	0.2949
3	200	11.40	0.1180
4	1000	11.50	0.5949
5	150	11.90	0.0923
6	250	12.00	0.1552
7	50	12.00	0.0310
8	50	12.00	0.0310
9	250	12.00	0.1552
10	1000	12.00	0.6208
11	500	12.00	0.3104
12	100	12.05	0.0623
13	1020	12.05	0.6359
14	1900	12.07	1.1864
15	270	12.07	0.1686
16	2100	12.07	1.3113
17	2000	12.08	1.2499
18	500	12.10	0.3130
19	2190	12.10	1.3709
20	700	12.30	0.4454
21	800	12.40	0.5132
22	400	12.50	0.2587
23	300	12.50	0.1940
24	1000	12.50	0.6467
25	300	12.60	0.1956
26	300	12.60	0.1956
27	100	12.75	0.0660
28	50	13.00	0.0336
29	150	13.00	0.1009
30	400	13.00	0.2690
19,330.00		TODAYS AVERAGE	12.0923

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)
0	0	14.5	.00
TOTAL			.00

GOVERNMENT SECURITIES REDISCOUNTED

TYPE	DAYS TO MATURITY	AMOUNT(Ksh M)
NONE	0	0.00
TOTAL		0.00

Prepared By 

Checked By 

Authorised Signatory 

SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA