

INTER-BANK MONEY MARKET REPORT

Tuesday, 19 September 2023

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	500	11.00	0.2344
2	800	11.40	0.3887
3	200	11.40	0.0972
4	150	11.85	0.0758
5	150	11.95	0.0764
6	50	12.00	0.0256
7	50	12.00	0.0256
8	200	12.00	0.1023
9	250	12.00	0.1279
10	2000	12.05	1.0273
11	2100	12.05	1.0786
12	1400	12.05	0.7191
13	1100	12.05	0.5650
14	100	12.05	0.0514
15	1000	12.05	0.5136
16	2190	12.05	1.1249
17	1900	12.06	0.9767
18	3000	12.06	1.5422
19	270	12.10	0.1393
20	500	12.10	0.2579
21	2600	12.10	1.3410
22	350	12.15	0.1813
23	50	12.20	0.0260
24	500	12.25	0.2611
25	400	12.50	0.2131
26	50	12.50	0.0266
27	300	12.50	0.1598
28	200	12.60	0.1074
29	300	12.75	0.1630
30	100	12.75	0.0543
31	100	12.75	0.0543
32	350	12.90	0.1925
33	50	13.00	0.0277
34	200	13.10	0.1117
23,460.00		TODAYS AVERAGE	12.0698

HORIZONTAL REPO TRANSACTIONS

SETTLEMENT	RATE	TENOR
167.86	16.59	30

DAILY CBK LENDING

PRINCIPAL LOAN(Kshs M)	DAYS TO MATURITY	INTEREST RATE	INTEREST CHARGED(Kshs)
0	0	14.50	.00
TOTAL			.00

GOVERNMENT SECURITIES REDISCOUNTED

TYPE	DAYS TO MATURITY	AMOUNT(Ksh M)
BILL	55	0.25
TOTAL		0.25

Prepared By 

Checked By 

Authorised Signatory 

SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA