

INTER-BANK MONEY MARKET REPORT

Friday, 22 September 2023

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	30	11.90	0.0209
2	800	12.00	0.5619
3	300	12.00	0.2107
4	30	12.00	0.0211
5	100	12.10	0.0708
6	150	12.10	0.1062
7	100	12.15	0.0711
8	100	12.15	0.0711
9	2000	12.18	1.4257
10	1000	12.18	0.7129
11	700	12.20	0.4998
12	1000	12.20	0.7140
13	500	12.20	0.3570
14	50	12.20	0.0357
15	500	12.20	0.3570
16	500	12.25	0.3585
17	50	12.25	0.0358
18	50	12.25	0.0358
19	80	12.25	0.0574
20	266	12.25	0.1907
21	400	12.35	0.2891
22	600	12.50	0.4390
23	2000	12.50	1.4632
24	280	12.50	0.2048
25	100	12.50	0.0732
26	400	12.55	0.2938
27	400	12.60	0.2950
28	500	12.60	0.3687
29	500	12.70	0.3716
30	500	12.70	0.3716
31	100	12.70	0.0743
32	500	12.75	0.3731
33	500	12.75	0.3731
34	50	12.80	0.0375
35	50	13.00	0.0380
36	50	13.00	0.0380
37	400	13.00	0.3043
38	300	13.20	0.2318
39	200	13.20	0.1545
40	400	13.25	0.3102
41	250	14.00	0.2048
42	300	14.20	0.2493
17,086.00		TODAYS AVERAGE	12.4734

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)
2375	3	14.5	2,830,479.45
TOTAL			2,830,479.45

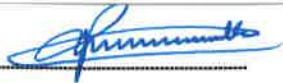
GOVERNMENT SECURITIES REDISCOUNTED

TYPE	DAYS TO MATURITY	AMOUNT(Ksh M)
BILL	290	1.00
BILL	73	0.15
TOTAL		1.15

Prepared By 

Checked By 

Authorised Signatory



SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA