

INTER-BANK MONEY MARKET REPORT

Friday, 29 September 2023

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	200	11.40	0.1140
2	800	11.50	0.4600
3	200	11.70	0.1170
4	800	12.25	0.4900
5	800	12.25	0.4900
6	1400	12.25	0.8575
7	5000	12.30	3.0750
8	2000	12.35	1.2350
9	500	12.35	0.3088
10	400	12.35	0.2470
11	200	12.40	0.1240
12	2950	12.40	1.8290
13	1000	12.45	0.6225
14	300	12.50	0.1875
15	50	12.50	0.0313
16	50	12.50	0.0313
17	300	12.50	0.1875
18	300	12.50	0.1875
19	100	12.50	0.0625
20	50	12.75	0.0319
21	200	12.90	0.1290
22	300	12.98	0.1947
23	100	13.00	0.0650
24	300	13.00	0.1950
25	300	13.00	0.1950
26	250	13.00	0.1625
27	50	13.40	0.0335
28	100	13.50	0.0675
29	100	13.50	0.0675
30	100	13.90	0.0695
31	300	14.00	0.2100
32	500	14.30	0.3575
20,000.00		TODAYS AVERAGE	12.4358

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	14.50	.00
TOTAL			.00

GOVERNMENT SECURITIES REDISCOUNTED

TYPE	DAYS TO MATURITY	AMOUNT(Ksh M)
BILL	101	0.25
BILL	80	0.50
TOTAL		0.75

Prepared By 

Checked By 

SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA