

INTER-BANK MONEY MARKET REPORT

Monday, 11 September 2023

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	250	11.50	0.0895
2	1400	11.80	0.5142
3	1100	11.80	0.4040
4	1400	11.80	0.5142
5	200	12.00	0.0747
6	800	12.00	0.2988
7	500	12.00	0.1868
8	1900	12.10	0.7156
9	700	12.20	0.2658
10	2000	12.25	0.7626
11	1000	12.25	0.3813
12	1000	12.39	0.3857
13	1000	12.39	0.3857
14	1000	12.39	0.3857
15	1000	12.39	0.3857
16	1000	12.39	0.3857
17	1000	12.39	0.3857
18	1000	12.39	0.3857
19	300	12.39	0.1157
20	700	12.40	0.2702
21	270	12.40	0.1042
22	50	12.40	0.0193
23	300	12.40	0.1158
24	100	12.40	0.0386
25	1450	12.40	0.5597
26	50	12.50	0.0195
27	300	12.50	0.1167
28	2180	12.50	0.8482
29	1000	12.70	0.3953
30	75	12.70	0.0296
31	50	12.75	0.0198
32	50	12.75	0.0198
33	100	12.75	0.0397
34	500	12.80	0.1992
35	100	12.90	0.0402
36	700	13.00	0.2833
37	500	13.00	0.2023
38	500	13.00	0.2023
39	500	13.00	0.2023
40	1000	13.20	0.4109
41	800	13.20	0.3287
42	100	13.25	0.0412
43	1000	13.25	0.4125
44	1000	13.25	0.4125
45	50	13.50	0.0210
46	100	13.50	0.0420
47	50	14.00	0.0218
	32,125.00	TODAYS AVERAGE	12.4401

HORIZONTAL REPO TRANSACTIONS

SETTLEMENT AMOUNT

RATE

TENOR

450.00	13.00	2
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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)
BILL	252	0.50
TOTAL		0.50

Prepared By 

Checked By 

Authorised Signatory 

