

INTER-BANK MONEY MARKET REPORT

Wednesday, 13 September 2023

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	1400	11.35	0.4705
2	1100	11.35	0.3697
3	2100	11.50	0.7151
4	700	11.50	0.2384
5	250	11.50	0.0851
6	1500	11.50	0.5108
7	1000	11.60	0.3435
8	1000	11.60	0.3435
9	2000	11.80	0.6988
10	2600	12.00	0.9239
11	4000	12.00	1.4214
12	800	12.00	0.2843
13	700	12.00	0.2487
14	500	12.20	0.1806
15	150	12.25	0.0544
16	270	12.30	0.0983
17	650	12.30	0.2367
18	500	12.30	0.1821
19	300	12.30	0.1093
20	500	12.30	0.1821
21	2500	12.30	0.9106
22	500	12.30	0.1821
23	800	12.30	0.2914
24	700	12.40	0.2570
25	2400	12.50	0.8884
26	50	12.50	0.0185
27	100	12.50	0.0370
28	250	12.65	0.0936
29	2400	12.75	0.9061
30	200	12.85	0.0761
31	1000	12.90	0.3820
32	100	13.25	0.0392
33	150	13.40	0.0595
34	300	13.75	0.1221
35	300	13.75	0.1221
33,770.00		TODAYS AVERAGE	12.0834

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)
BILL	132	0.30
BILL	356	1.00
TOTAL		1.30

Prepared By



Checked By



Authorised Signatory



SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA