

INTER-BANK MONEY MARKET REPORT

Friday, 15 September 2023

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	100	11.00	0.0494
2	700	11.20	0.3520
3	800	11.25	0.4041
4	150	11.50	0.0775
5	125	11.50	0.0645
6	150	11.60	0.0781
7	100	11.70	0.0525
8	1000	11.70	0.5254
9	2190	11.70	1.1506
10	550	11.71	0.2892
11	1100	11.71	0.5784
12	3000	11.72	1.5788
13	1100	11.75	0.5804
14	50	11.75	0.0264
15	300	11.75	0.1583
16	50	11.75	0.0264
17	150	11.75	0.0791
18	950	11.75	0.5012
19	270	11.80	0.1431
20	400	11.90	0.2137
21	2100	12.00	1.1316
22	2000	12.00	1.0777
23	1050	12.00	0.5658
24	300	12.00	0.1617
25	100	12.50	0.0561
26	800	12.50	0.4490
27	50	12.50	0.0281
28	50	13.00	0.0292
29	350	13.25	0.2082
30	1200	13.25	0.7140
31	500	13.25	0.2975
32	300	13.25	0.1785
33	35	13.50	0.0212
34	200	13.50	0.1212
22,270.00		TODAYS AVERAGE	11.9689

HORIZONTAL REPO TRANSACTIONS

SETTLEMENT	RATE	TENOR
200.00	14.49	5
441.72	16.60	22
450.00	16.49	10

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)
NONE	0	0.00
TOTAL		0.00

Prepared By 

Checked By 

Authorised Signatory 