

INTER-BANK MONEY MARKET REPORT

Wednesday, 6 September 2023

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	900	11.80	0.3284
2	250	11.85	0.0916
3	1000	11.95	0.3695
4	800	12.00	0.2968
5	200	12.00	0.0742
6	100	12.00	0.0371
7	250	12.00	0.0928
8	700	12.20	0.2641
9	2000	12.25	0.7576
10	1900	12.30	0.7226
11	700	12.40	0.2684
12	270	12.40	0.1035
13	2100	12.40	0.8052
14	100	12.40	0.0383
15	300	12.40	0.1150
16	1000	12.40	0.3834
17	5000	12.42	1.9202
18	500	12.42	0.1920
19	5000	12.42	1.9202
20	1450	12.45	0.5582
21	150	12.50	0.0580
22	50	12.50	0.0193
23	200	12.50	0.0773
24	200	12.50	0.0773
25	1000	12.50	0.3865
26	1000	12.50	0.3865
27	2170	12.50	0.8387
28	50	12.60	0.0195
29	50	12.60	0.0195
30	100	12.60	0.0390
31	1000	12.60	0.3896
32	200	13.00	0.0804
33	100	13.00	0.0402
34	200	13.00	0.0804
35	200	13.00	0.0804
36	50	13.00	0.0201
37	50	13.00	0.0201
38	200	13.30	0.0823
39	200	13.40	0.0829
40	200	13.50	0.0835
41	250	13.50	0.1044
42	200	13.50	0.0835
32,340.00		TODAYS AVERAGE	12.4086

HORIZONTAL REPO TRANSACTIONS

SETTLEMENT AMOUNT	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)
BOND	1615	0.05
BOND	5675	0.10
TOTAL		0.15

Prepared By 

Checked By 

Authorised Signatory 

SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA