

INTER-BANK MONEY MARKET REPORT

Thursday, August 31, 2023

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	100	12.00	0.0376
2	200	12.00	0.0752
3	150	12.00	0.0564
4	50	12.15	0.0190
5	2900	12.20	1.1089
6	50	12.20	0.0191
7	200	12.20	0.0765
8	350	12.20	0.1338
9	1500	12.25	0.5759
10	500	12.25	0.1920
11	1000	12.25	0.3840
12	2000	12.25	0.7679
13	500	12.25	0.1920
14	1000	12.25	0.3840
15	500	12.25	0.1920
16	3500	12.25	1.3438
17	500	12.25	0.1920
18	1000	12.27	0.3846
19	270	12.30	0.1041
20	200	12.30	0.0771
21	1000	12.30	0.3855
22	2000	12.30	0.7710
23	600	12.35	0.2323
24	50	12.40	0.0194
25	300	12.45	0.1171
26	3500	12.45	1.3658
27	50	12.50	0.0196
28	50	12.50	0.0196
29	50	12.50	0.0196
30	250	12.50	0.0979
31	235	12.50	0.0921
32	3500	12.50	1.3713
33	350	12.50	0.1371
34	1400	12.80	0.5617
35	600	13.00	0.2445
36	200	13.20	0.0827
37	500	13.30	0.2084
38	500	13.40	0.2100
39	50	13.50	0.0212
40	150	13.50	0.0635
41	100	13.50	0.0423
31,905.00		TODAYS AVERAGE	12.3984

HORIZONTAL REPO TRANSACTIONS

SETTLEMENT AMOUNT

RATE

TENOR

500.00	12.00	1
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DAILY CBK LENDING

PRINCIPAL LOAN(Kshs M)	DAYS TO MATURITY	INTEREST RATE	INTEREST CHARGED(Kshs)
800	1	14.50	317,808.20
TOTAL			317,808.20

GOVERNMENT SECURITIES REDISCOUNTED

TYPE	DAYS TO MATURITY	AMOUNT(Ksh M)
NONE	0	0.00
TOTAL		0.00

Prepared By 

Checked By 

Authorised Signatory 

SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA