

INTER-BANK MONEY MARKET REPORT

Monday, September 4, 2023

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	2000	12.00	0.9490
2	2500	12.00	1.1862
3	500	12.00	0.2372
4	800	12.00	0.3796
5	200	12.00	0.0949
6	200	12.00	0.0949
7	150	12.10	0.0718
8	500	12.10	0.2392
9	150	12.10	0.0718
10	600	12.20	0.2894
11	50	12.40	0.0245
12	1100	12.40	0.5393
13	1000	12.40	0.4903
14	50	12.45	0.0246
15	1440	12.45	0.7089
16	2000	12.49	0.9877
17	1000	12.49	0.4939
18	300	12.50	0.1483
19	2900	12.50	1.4334
20	250	12.50	0.1236
21	150	12.50	0.0741
22	250	12.50	0.1236
23	200	12.50	0.0989
24	900	12.50	0.4448
25	850	12.50	0.4201
26	2100	12.50	1.0380
27	300	12.70	0.1507
28	50	12.75	0.0252
29	50	12.75	0.0252
30	300	12.75	0.1512
31	50	12.85	0.0254
32	50	12.85	0.0254
33	50	13.00	0.0257
34	1250	13.20	0.6524
35	200	13.50	0.1068
36	250	13.50	0.1335
37	200	13.50	0.1068
38	100	13.50	0.0534
39	300	13.50	0.1601
25,290.00		TODAYS AVERAGE	12.4298

HORIZONTAL REPO TRANSACTIONS

SETTLEMENT AMOUNT	RATE	TENOR
0.00	0.00	0

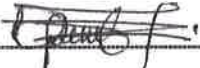
DAILY CBK LENDING

PRINCIPAL LOAN(Kshs M)	DAYS TO MATURITY	INTEREST RATE	INTEREST CHARGED(Kshs)
0	0	14.50	.00
TOTAL			.00

GOVERNMENT SECURITIES REDISCOUNTED

TYPE	DAYS TO MATURITY	AMOUNT(Ksh M)
BILL	127	0.30
BILL	140	2.90
TOTAL		3.20

Prepared By 

Checked By 

Authorised Signatory 

SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA