

INTER-BANK MONEY MARKET REPORT

Tuesday, 5 September 2023

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	200	11.85	0.0601
2	1400	12.00	0.4262
3	200	12.00	0.0609
4	200	12.00	0.0609
5	800	12.00	0.2435
6	200	12.00	0.0609
7	1400	12.20	0.4333
8	900	12.20	0.2785
9	600	12.20	0.1857
10	700	12.20	0.2166
11	2000	12.25	0.6215
12	2600	12.25	0.8080
13	2000	12.30	0.6240
14	150	12.30	0.0468
15	150	12.30	0.0468
16	200	12.40	0.0629
17	150	12.40	0.0472
18	1900	12.40	0.5977
19	270	12.40	0.0849
20	50	12.40	0.0157
21	1000	12.40	0.3146
22	3500	12.40	1.1010
23	200	12.42	0.0630
24	100	12.42	0.0315
25	2000	12.42	0.6301
26	2000	12.43	0.6306
27	500	12.43	0.1577
28	750	12.45	0.2369
29	860	12.45	0.2716
30	300	12.50	0.0951
31	200	12.50	0.0634
32	2800	12.50	0.8245
33	2170	12.50	0.6881
34	1440	12.55	0.4584
35	50	12.65	0.0160
36	3500	12.65	1.1232
37	100	12.70	0.0322
38	50	12.75	0.0162
39	80	12.85	0.0261
40	50	12.85	0.0163
41	200	13.00	0.0660
42	500	13.20	0.1674
43	100	13.50	0.0342
44	350	13.50	0.1199
45	250	13.50	0.0856
46	200	13.50	0.0685
47	300	13.50	0.1027
	39,420.00	TODAYS AVERAGE	12.4230

HORIZONTAL REPO TRANSACTIONS

SETTLEMENT AMOUNT

RATE

TENOR

564.00	13.00	7
436.00	13.00	7
200.00	14.00	7

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	6	1.00
TOTAL		1.00

Prepared By 

Checked By 

Authorised Signatory



SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA