

INTER-BANK MONEY MARKET REPORT

Friday, September 1, 2023

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	500	12.00	0.1810
2	350	12.00	0.1267
3	200	12.10	0.0730
4	200	12.15	0.0733
5	350	12.30	0.1299
6	200	12.30	0.0742
7	2900	12.35	1.0804
8	50	12.35	0.0186
9	2000	12.40	0.7481
10	1000	12.40	0.3741
11	500	12.40	0.1870
12	250	12.40	0.0935
13	1000	12.40	0.3741
14	1000	12.40	0.3741
15	1000	12.40	0.3741
16	300	12.40	0.1122
17	500	12.40	0.1870
18	1000	12.40	0.3741
19	1000	12.40	0.3741
20	1000	12.40	0.3741
21	1000	12.40	0.3741
22	1000	12.40	0.3741
23	3500	12.40	1.3092
24	2000	12.40	0.7481
25	50	12.50	0.0189
26	300	12.50	0.1131
27	1000	12.50	0.3771
28	150	12.50	0.0566
29	100	12.50	0.0377
30	50	12.50	0.0189
31	50	12.55	0.0189
32	50	12.60	0.0190
33	50	12.60	0.0190
34	350	12.60	0.1330
35	500	12.65	0.1908
36	500	12.65	0.1908
37	3500	12.65	1.3356
38	50	12.75	0.0192
39	1400	12.80	0.5406
40	50	12.85	0.0194
41	50	12.85	0.0194
42	50	12.85	0.0194
43	500	13.00	0.1961
44	50	13.00	0.0196
45	100	13.00	0.0392
46	50	13.00	0.0196
47	600	13.00	0.2353
48	500	13.40	0.2021
49	200	13.50	0.0814
50	100	13.75	0.0415
	33,150.00	TODAYS AVERAGE	12.4910

HORIZONTAL REPO TRANSACTIONS

SETTLEMENT AMOUNT

RATE

TENOR

0.00	0.00	0
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DAILY CBK LENDING

PRINCIPAL LOAN(Kshs M)	DAYS TO MATURITY	INTEREST RATE	INTEREST CHARGED(Kshs)
130	3	14.50	154,931.50
	TOTAL		154,931.50

GOVERNMENT SECURITIES REDISCOUNTED

TYPE	DAYS TO MATURITY	AMOUNT(Ksh M)
BILL	52	0.10
BOND	4805	1.00
	TOTAL	1.10

Prepared By 

Checked By 

Authorised Signatory 

SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA