

INTER-BANK MONEY MARKET REPORT

Thursday, September 7, 2023

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	950	11.80	0.3686
2	275	11.80	0.1067
3	250	11.80	0.0970
4	200	11.85	0.0779
5	150	12.00	0.0592
6	200	12.00	0.0789
7	800	12.00	0.3156
8	700	12.20	0.2808
9	2000	12.30	0.8088
10	1000	12.30	0.4044
11	500	12.30	0.2022
12	1000	12.30	0.4044
13	1900	12.35	0.7715
14	2100	12.35	0.8527
15	750	12.40	0.3058
16	270	12.40	0.1101
17	300	12.40	0.1223
18	5000	12.40	2.0385
19	1000	12.40	0.4077
20	1000	12.40	0.4077
21	2500	12.40	1.0192
22	1000	12.40	0.4077
23	2170	12.40	0.8847
24	1450	12.45	0.5935
25	150	12.50	0.0616
26	50	12.50	0.0205
27	250	12.50	0.1027
28	250	12.50	0.1027
29	50	12.50	0.0205
30	50	12.60	0.0207
31	50	12.60	0.0207
32	50	12.75	0.0210
33	500	12.75	0.2096
34	200	12.85	0.0845
35	200	13.00	0.0855
36	50	13.00	0.0214
37	400	13.00	0.1710
38	50	13.00	0.0214
39	250	13.20	0.1085
40	150	13.40	0.0661
41	250	13.50	0.1110
	30,415.00	TODAYS AVERAGE	12.3753

HORIZONTAL REPO TRANSACTIONS

SETTLEMENT AMOUNT	RATE	TENOR
498.68	13.75	7
1,000.00	14.50	29

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	263	0.20
	TOTAL	0.20

Prepared By 

Checked By 

Authorised Signatory 

SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA