

INTER-BANK MONEY MARKET REPORT

Monday, September 2, 2024

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	200	12.50	0.0672
2	200	12.50	0.0672
3	150	12.50	0.0504
4	350	12.50	0.1176
5	1500	12.50	0.5040
6	200	12.50	0.0672
7	1000	12.50	0.3360
8	1000	12.50	0.3360
9	500	12.50	0.1680
10	200	12.50	0.0672
11	300	12.50	0.1008
12	2200	12.50	0.7392
13	1800	12.50	0.6048
14	300	12.50	0.1008
15	200	12.50	0.0672
16	200	12.50	0.0672
17	1000	12.50	0.3360
18	1300	12.70	0.4438
19	2000	12.74	0.6849
20	2500	12.74	0.8562
21	500	12.74	0.1712
22	1500	12.74	0.5137
23	2000	12.74	0.6849
24	350	12.75	0.1200
25	750	12.75	0.2571
26	300	12.75	0.1028
27	2600	12.75	0.8911
28	500	12.75	0.1714
29	100	12.75	0.0343
30	150	12.75	0.0514
31	100	12.75	0.0343
32	100	12.75	0.0343
33	1300	12.75	0.4456
34	450	12.75	0.1542
35	1300	12.75	0.4456
36	1000	12.75	0.3427
37	100	12.80	0.0344
38	450	12.80	0.1548
39	100	12.80	0.0344
40	300	12.80	0.1032
41	500	12.80	0.1720
42	500	12.80	0.1720
43	1000	12.80	0.3441
44	100	12.80	0.0344
45	200	12.80	0.0688
46	50	12.80	0.0172
47	100	12.85	0.0345
48	800	12.85	0.2763
49	100	12.90	0.0347
50	500	12.90	0.1734
51	150	12.90	0.0520
52	200	12.95	0.0696
53	100	12.95	0.0348
54	200	12.95	0.0696
55	50	13.00	0.0175
56	50	13.00	0.0175
57	100	13.00	0.0349
58	400	13.00	0.1398
59	200	13.00	0.0699
60	300	13.05	0.1052
61	400	13.05	0.1403
62	100	13.05	0.0351
63	50	13.05	0.0175
37,200.00		TODAYS AVERAGE	12.6948

HORIZONTAL REPO TRANSACTIONS

SETTLEMENT	RATE	TENOR
0.00	0.00	0

DAILY CBK LENDING

PRINCIPAL LOAN(Kshs M)	DAYS TO MATURITY	INTEREST RATE	INTEREST CHARGED(Kshs)
0	0	15.75	.00
		TOTAL	.00

GOVERNMENT SECURITIES REDISCOUNTED

TYPE	DAYS TO MATURITY	AMOUNT(Ksh M)
BILL	161	0.30
BILL	182	0.20
BILL	238	0.05
BILL	329	1.00
BOND	3479	0.05
BOND	3521	0.25
BOND	860	0.50
	TOTAL	2.35

Prepared By



Checked By

**SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA**