

INTER-BANK MONEY MARKET REPORT

Wednesday, September 11, 2024

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	200	12.25	0.0585
2	150	12.25	0.0438
3	1000	12.50	0.2983
4	200	12.60	0.0601
5	350	12.60	0.1052
6	500	12.60	0.1503
7	50	12.60	0.0150
8	200	12.60	0.0601
9	100	12.60	0.0301
10	100	12.60	0.0301
11	1500	12.60	0.4510
12	2000	12.60	0.6013
13	200	12.60	0.0601
14	200	12.60	0.0601
15	480	12.60	0.1443
16	2000	12.60	0.6013
17	2000	12.60	0.6013
18	300	12.60	0.0902
19	350	12.60	0.1052
20	1900	12.60	0.5712
21	700	12.60	0.2105
22	500	12.60	0.1503
23	200	12.60	0.0601
24	200	12.60	0.0601
25	1000	12.61	0.3009
26	1000	12.61	0.3009
27	1000	12.61	0.3009
28	1000	12.61	0.3009
29	1600	12.61	0.4814
30	1400	12.61	0.4212
31	1500	12.61	0.4513
32	300	12.65	0.0906
33	400	12.65	0.1207
34	500	12.65	0.1509
35	200	12.65	0.0604
36	1000	12.65	0.3018
37	1000	12.65	0.3018
38	2000	12.65	0.6037
39	1500	12.65	0.4528
40	1000	12.65	0.3018
41	500	12.65	0.1509
42	450	12.65	0.1358
43	100	12.70	0.0303
44	100	12.70	0.0303
45	50	12.70	0.0152
46	500	12.70	0.1515
47	150	12.70	0.0455
48	150	12.70	0.0455
49	150	12.75	0.0456
50	50	12.75	0.0152
51	400	12.75	0.1217
52	100	12.75	0.0304
53	50	12.75	0.0152
54	30	12.75	0.0091
55	1000	12.75	0.3042
56	1000	12.75	0.3042
57	200	12.75	0.0608
58	100	12.75	0.0304
59	150	12.75	0.0456
60	500	12.75	0.1521
61	100	12.80	0.0305
62	600	12.80	0.1832
63	300	12.80	0.0916
64	350	12.80	0.1069
65	150	12.80	0.0458
66	500	12.85	0.1533
67	500	12.85	0.1533
68	500	12.85	0.1533
69	1000	12.95	0.3090
70	400	12.95	0.1236
41,910.00		TODAYS AVERAGE	12.6509

HORIZONTAL REPO TRANSACTIONS

SETTLEMENT	RATE	TENOR
1,500.00	13.49	14

DAILY CBK LENDING

PRINCIPAL LOAN(Kshs M)	DAYS TO MATURITY	INTEREST RATE	INTEREST CHARGED(Kshs)
600	1	15.75	258,904.10
		TOTAL	258,904.10

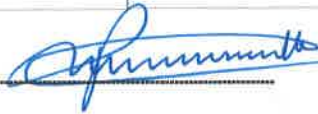
GOVERNMENT SECURITIES REDISCOUNTED

TYPE	DAYS TO MATURITY	AMOUNT(Ksh M)
BILL	110	0.10
BOND	2885	0.10
	TOTAL	0.20

Prepared By



Checked By

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