

INTER-BANK MONEY MARKET REPORT

Wednesday, September 4, 2024

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	200	12.50	0.0858
2	350	12.50	0.1502
3	150	12.50	0.0644
4	200	12.50	0.0858
5	350	12.50	0.1502
6	250	12.50	0.1073
7	800	12.50	0.3433
8	700	12.50	0.3004
9	1000	12.50	0.4291
10	1000	12.50	0.4291
11	1000	12.50	0.4291
12	200	12.50	0.0858
13	1000	12.50	0.4291
14	200	12.50	0.0858
15	300	12.50	0.1287
16	1000	12.50	0.4291
17	1000	12.50	0.4291
18	1000	12.50	0.4291
19	1000	12.50	0.4291
20	300	12.50	0.1287
21	350	12.50	0.1502
22	200	12.50	0.0858
23	200	12.50	0.0858
24	350	12.50	0.1502
25	2000	12.60	0.8651
26	2000	12.60	0.8651
27	2500	12.65	1.0857
28	1500	12.68	0.6529
29	500	12.68	0.2176
30	800	12.68	0.3482
31	450	12.69	0.1960
32	250	12.70	0.1090
33	400	12.70	0.1744
34	150	12.70	0.0654
35	150	12.70	0.0654
36	150	12.70	0.0654
37	100	12.70	0.0436
38	100	12.80	0.0439
39	150	12.80	0.0659
40	100	12.80	0.0439
41	50	12.80	0.0220
42	300	12.80	0.1318
43	100	12.80	0.0439
44	1500	12.94	0.6663
45	1000	12.94	0.4442
46	1000	12.94	0.4442
47	50	13.00	0.0223
48	10	13.00	0.0045
49	20	13.00	0.0089
50	150	13.00	0.0669
51	150	13.00	0.0669
52	400	13.00	0.1785
29,130.00		TODAYS AVERAGE	12.6296

HORIZONTAL REPO TRANSACTIONS

SETTLEMENT	RATE	TENOR
1,174.00	13.74	7

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	103	0.05
BILL	47	0.10
	TOTAL	0.15

Prepared By 

Checked By 

SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA