

INTER-BANK MONEY MARKET REPORT

Monday, August 26, 2024

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	150	12.80	0.0833
2	1500	12.80	0.8330
3	500	12.85	0.2787
4	2100	12.90	1.1753
5	2000	12.90	1.1193
6	600	12.90	0.3358
7	150	12.90	0.0839
8	350	12.95	0.1966
9	1000	12.95	0.5618
10	1000	12.95	0.5618
11	200	12.95	0.1124
12	150	12.95	0.0843
13	300	12.95	0.1685
14	350	12.95	0.1966
15	200	12.95	0.1124
16	3000	12.97	1.6881
17	200	13.00	0.1128
18	350	13.00	0.1974
19	3000	13.00	1.6920
20	750	13.00	0.4230
21	650	13.00	0.3666
22	100	13.00	0.0564
23	50	13.00	0.0282
24	300	13.00	0.1692
25	100	13.00	0.0564
26	1200	13.00	0.6768
27	150	13.00	0.0846
28	100	13.00	0.0564
29	300	13.03	0.1696
30	1000	13.10	0.5683
31	500	13.10	0.2842
32	300	13.10	0.1705
33	100	13.10	0.0568
34	100	13.10	0.0568
35	250	13.20	0.1432
23,050.00		TODAYS AVERAGE	12.9610

HORIZONTAL REPO TRANSACTIONS

SETTLEMENT	RATE	TENOR
400.00	15.29	30

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)
T/BILL	210	0.25
TOTAL		0.25

Prepared By

Checked By