

INTER-BANK MONEY MARKET REPORT

Tuesday, September 3, 2024

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	350	12.50	0.1543
2	1000	12.50	0.4409
3	1000	12.50	0.4409
4	1000	12.50	0.4409
5	200	12.50	0.0882
6	1000	12.50	0.4409
7	500	12.50	0.2205
8	500	12.50	0.2205
9	200	12.50	0.0882
10	300	12.50	0.1323
11	500	12.50	0.2205
12	300	12.50	0.1323
13	1000	12.50	0.4409
14	200	12.50	0.0882
15	200	12.50	0.0882
16	200	12.65	0.0892
17	2000	12.70	0.8959
18	2000	12.70	0.8959
19	1000	12.70	0.4480
20	1000	12.70	0.4480
21	800	12.70	0.3584
22	150	12.70	0.0672
23	2600	12.70	1.1647
24	2000	12.70	0.8959
25	450	12.70	0.2016
26	100	12.70	0.0448
27	100	12.70	0.0448
28	100	12.70	0.0448
29	50	12.70	0.0224
30	1200	12.70	0.5376
31	100	12.75	0.0450
32	100	12.75	0.0450
33	100	12.75	0.0450
34	100	12.75	0.0450
35	200	12.80	0.0903
36	200	12.80	0.0903
37	300	12.80	0.1354
38	100	12.80	0.0451
39	150	12.80	0.0677
40	100	12.80	0.0451
41	300	12.85	0.1360
42	200	12.85	0.0907
43	150	12.85	0.0680
44	250	12.85	0.1133
45	100	12.90	0.0455
46	2000	12.95	0.9136
47	500	12.95	0.2284
48	200	12.95	0.0914
49	300	12.98	0.1374
50	50	13.00	0.0229
51	50	13.00	0.0229
52	450	13.00	0.2063
53	50	13.00	0.0229
54	50	13.05	0.0230
55	50	13.05	0.0230
56	200	13.10	0.0924
28,350.00		TODAYS AVERAGE	12.6885

HORIZONTAL REPO TRANSACTIONS

SETTLEMENT	RATE	TENOR
0.85	12.74	7

DAILY CBK LENDING

PRINCIPAL LOAN(Kshs M)	DAYS TO MATURITY	INTEREST RATE	INTEREST CHARGED(Kshs)
35	1	15.75	15,102.75
TOTAL			15,102.75

GOVERNMENT SECURITIES REDISCOUNTED

TYPE	DAYS TO MATURITY	AMOUNT(Ksh M)
BOND	3520	0.25
	TOTAL	0.25

Prepared By BL

Checked By [Signature]

SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA