

INTER-BANK MONEY MARKET REPORT

Monday, September 23, 2024

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	100	12.25	0.0568
2	100	12.50	0.0580
3	150	12.50	0.0870
4	100	12.60	0.0585
5	100	12.60	0.0585
6	1300	12.70	0.7661
7	650	12.70	0.3831
8	2100	12.70	1.2376
9	2100	12.70	1.2376
10	100	12.70	0.0589
11	100	12.70	0.0589
12	650	12.70	0.3831
13	100	12.70	0.0589
14	1200	12.70	0.7072
15	1000	12.70	0.5893
16	700	12.70	0.4125
17	1000	12.70	0.5893
18	1000	12.70	0.5893
19	500	12.71	0.2949
20	1000	12.71	0.5898
21	200	12.71	0.1180
22	200	12.71	0.1180
23	300	12.71	0.1769
24	200	12.71	0.1180
25	500	12.71	0.2949
26	200	12.75	0.1183
27	300	12.75	0.1775
28	300	12.75	0.1775
29	500	12.75	0.2958
30	200	12.75	0.1183
31	500	12.75	0.2958
32	500	12.75	0.2958
33	500	12.75	0.2958
34	50	12.75	0.0296
35	300	12.75	0.1775
36	400	12.75	0.2367
37	300	12.75	0.1775
38	500	12.77	0.2963
39	700	12.79	0.4155
40	200	12.80	0.1188
41	150	12.80	0.0891
42	100	12.90	0.0599
43	200	12.90	0.1197
44	200	13.00	0.1206
	21,550.00	TODAYS AVERAGE	12.7171

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	21	0.80
BILL	28	0.60
BOND	1386	0.05
BOND	2051	0.50
BOND	840	0.05

BOND	8400	0.40
	TOTAL	2.40

Prepared By 

Checked By 

SOURCE BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA