

INTER-BANK MONEY MARKET REPORT

Thursday, September 12, 2024

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	200	12.25	0.0635
2	200	12.25	0.0635
3	150	12.25	0.0476
4	100	12.50	0.0324
5	100	12.50	0.0324
6	50	12.50	0.0162
7	200	12.60	0.0653
8	500	12.60	0.1633
9	150	12.60	0.0490
10	1500	12.60	0.4900
11	1000	12.60	0.3267
12	1000	12.60	0.3267
13	200	12.60	0.0653
14	2000	12.60	0.6533
15	200	12.60	0.0653
16	480	12.60	0.1568
17	2200	12.60	0.7187
18	1800	12.60	0.5880
19	300	12.60	0.0980
20	800	12.65	0.2624
21	2000	12.65	0.6559
22	1600	12.65	0.5247
23	1400	12.65	0.4592
24	200	12.65	0.0656
25	100	12.65	0.0328
26	6321	12.65	2.0731
27	2000	12.65	0.6559
28	1900	12.65	0.6231
29	300	12.65	0.0984
30	1500	12.65	0.4919
31	150	12.70	0.0494
32	1000	12.70	0.3293
33	400	12.70	0.1317
34	400	12.70	0.1317
35	200	12.70	0.0659
36	50	12.70	0.0165
37	150	12.70	0.0494
38	400	12.72	0.1319
39	100	12.75	0.0331
40	200	12.75	0.0661
41	200	12.75	0.0661
42	200	12.75	0.0661
43	100	12.75	0.0331
44	100	12.75	0.0331
45	200	12.75	0.0661
46	250	12.80	0.0830
47	100	12.80	0.0332
48	500	12.80	0.1659
49	650	12.85	0.2165
50	900	12.90	0.3010
51	1000	12.90	0.3344
52	300	12.90	0.1003
53	170	13.00	0.0573
54	50	13.00	0.0169
55	350	13.00	0.1180
	38,571.00	TODAYS AVERAGE	12.6611

HORIZONTAL REPO TRANSACTIONS

SETTLEMENT	RATE	TENOR
1,000.00	13.00	7

DAILY CBK LENDING

PRINCIPAL LOAN(Kshs M)	DAYS TO MATURITY	INTEREST RATE	INTEREST CHARGED(Kshs)
0	0	15.75	.00
		TOTAL	.00

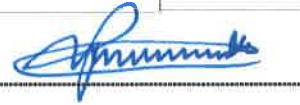
GOVERNMENT SECURITIES REDISCOUNTED

TYPE	DAYS TO MATURITY	AMOUNT(Ksh M)
BILL	39	0.10
BILL	39	0.25
BOND	172	0.10
BOND	301	1.00
BOND	3469	0.05
BOND	5639	2.00
	TOTAL	3.50

Prepared By



Checked By



SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA