

INTER-BANK MONEY MARKET REPORT

Thursday, October 24, 2024

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	700	11.85	0.2272
2	200	11.95	0.0655
3	650	11.95	0.2127
4	1800	11.95	0.5892
5	1000	11.95	0.3273
6	1000	11.95	0.3273
7	500	11.95	0.1637
8	1000	11.95	0.3273
9	500	11.95	0.1637
10	1280	11.95	0.4190
11	1280	11.95	0.4190
12	2000	11.95	0.6546
13	300	11.95	0.0982
14	100	11.95	0.0327
15	500	11.96	0.1638
16	200	11.96	0.0655
17	100	11.96	0.0328
18	300	11.96	0.0983
19	350	11.96	0.1147
20	1300	11.97	0.4262
21	2100	11.97	0.6885
22	500	11.97	0.1639
23	500	11.97	0.1639
24	1500	11.97	0.4918
25	1300	11.97	0.4262
26	1200	11.97	0.3934
27	3000	11.98	0.9844
28	2000	11.98	0.6563
29	1000	12.00	0.3287
30	1000	12.00	0.3287
31	400	12.00	0.1315
32	2500	12.00	0.8217
33	2000	12.00	0.6574
34	500	12.00	0.1643
35	800	12.00	0.2629
36	500	12.00	0.1643
37	300	12.00	0.0986
38	150	12.25	0.0503
39	200	12.50	0.0685
36,510.00		TODAYS AVERAGE	11.9738

HORIZONTAL REPO TRANSACTIONS

SETTLEMENT	RATE	TENOR
1,349.00	12.89	7

DAILY CBK LENDING

PRINCIPAL LOAN(Kshs M)	DAYS TO MATURITY	INTEREST RATE	INTEREST CHARGED(Kshs)
0	0	15.00	.00
TOTAL			.00

GOVERNMENT SECURITIES REDISCOUNTED

TYPE	DAYS TO MATURITY	AMOUNT(Ksh M)
BILL	123	1.50
BILL	18	0.10
BILL	32	0.05
BOND	3427	0.05
BOND	4876	0.60
BOND	6507	0.50
TOTAL		2.80

Prepared By



Checked By



SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA