

INTER-BANK MONEY MARKET REPORT

Friday, September 27, 2024

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	500	12.25	0.4344
2	100	12.60	0.0894
3	100	12.65	0.0897
4	100	12.65	0.0897
5	150	12.65	0.1346
6	100	12.65	0.0897
7	400	12.70	0.3603
8	700	12.70	0.6305
9	200	12.70	0.1801
10	1000	12.74	0.9035
11	1000	12.74	0.9035
12	300	12.75	0.2713
13	200	12.75	0.1809
14	300	12.75	0.2713
15	100	12.75	0.0904
16	1000	12.75	0.9043
17	500	12.75	0.4521
18	200	12.75	0.1809
19	300	12.75	0.2713
20	200	12.75	0.1809
21	700	12.75	0.6330
22	200	12.77	0.1811
23	100	12.80	0.0908
24	1000	12.80	0.9078
25	400	12.80	0.3631
26	100	12.80	0.0908
27	100	12.80	0.0908
28	500	12.80	0.4539
29	500	12.80	0.4539
30	200	12.80	0.1816
31	200	12.80	0.1816
32	300	12.85	0.2734
33	500	12.85	0.4557
34	400	12.85	0.3645
35	250	12.85	0.2278
36	200	12.85	0.1823
37	150	12.90	0.1372
38	300	12.90	0.2745
39	200	12.90	0.1830
40	350	13.00	0.3227
	14,100.00	TODAYS AVERAGE	12.7581

HORIZONTAL REPO TRANSACTIONS

SETTLEMENT	RATE	TENOR
850.00	13.49	14

DAILY CBK LENDING

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

GOVERNMENT SECURITIES REDISCOUNTED

TYPE	DAYS TO MATURITY	AMOUNT(Ksh M)
BILL	136	0.05
BILL	59	0.20
BILL	80	0.10
BOND	2047	0.50
BOND	2775	0.10
BOND	5624	0.50

TOTAL	1.45
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Prepared By 

Checked By 

SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA