

INTER-BANK MONEY MARKET REPORT

Tuesday, September 24, 2024

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	400	12.50	0.2597
2	100	12.50	0.0649
3	100	12.50	0.0649
4	100	12.50	0.0649
5	550	12.60	0.3600
6	100	12.60	0.0655
7	100	12.60	0.0655
8	150	12.60	0.0982
9	2600	12.70	1.7153
10	2100	12.70	1.3855
11	100	12.70	0.0660
12	50	12.70	0.0330
13	100	12.70	0.0660
14	1000	12.72	0.6608
15	1000	12.72	0.6608
16	100	12.72	0.0661
17	200	12.72	0.1322
18	1300	12.72	0.8590
19	500	12.72	0.3304
20	200	12.75	0.1325
21	100	12.75	0.0662
22	500	12.75	0.3312
23	200	12.75	0.1325
24	200	12.75	0.1325
25	1000	12.75	0.6623
26	300	12.75	0.1987
27	500	12.75	0.3312
28	300	12.75	0.1987
29	400	12.75	0.2649
30	900	12.75	0.5961
31	700	12.75	0.4636
32	100	12.75	0.0662
33	100	12.80	0.0665
34	100	12.80	0.0665
35	50	12.80	0.0332
36	200	12.80	0.1330
37	100	12.80	0.0665
38	50	12.80	0.0332
39	1200	12.80	0.7979
40	300	12.80	0.1995
41	600	12.85	0.4005
42	300	12.85	0.2003
43	150	12.90	0.1005
44	50	13.00	0.0338
19,250.00		TODAYS AVERAGE	12.7266

HORIZONTAL REPO TRANSACTIONS

SETTLEMENT	RATE	TENOR
1,000.00	13.14	7
350.00	13.14	7
150.00	13.15	7
276.02	16.00	10

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)
NONE	0	0.00
	TOTAL	0.00

Prepared By 

Checked By 

SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA