

INTER-BANK MONEY MARKET REPORT

Monday, September 30, 2024

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	200	12.50	0.1064
2	1000	12.70	0.5404
3	150	12.75	0.0814
4	500	12.76	0.2715
5	2200	12.76	1.1946
6	1000	12.76	0.5430
7	1000	12.76	0.5430
8	1000	12.76	0.5430
9	1000	12.76	0.5430
10	1000	12.76	0.5430
11	500	12.76	0.2715
12	200	12.77	0.1087
13	200	12.80	0.1089
14	100	12.80	0.0545
15	100	12.80	0.0545
16	100	12.80	0.0545
17	3000	12.80	1.6340
18	1000	12.80	0.5447
19	2200	12.80	1.1983
20	1800	12.80	0.9804
21	300	12.80	0.1634
22	350	12.80	0.1906
23	200	12.80	0.1089
24	300	12.80	0.1634
25	350	12.80	0.1906
26	150	12.85	0.0820
27	50	12.85	0.0273
28	500	12.85	0.2734
29	1000	12.85	0.5468
30	500	12.85	0.2734
31	200	12.85	0.1094
32	100	12.95	0.0551
33	300	13.00	0.1660
34	700	13.00	0.3872
35	100	13.00	0.0553
36	150	13.00	0.0830
	23,500.00	TODAYS AVERAGE	12.7950

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	203	0.60
BILL	28	0.05
BILL	49	0.50
BILL	56	0.10
BOND	140	0.10
BOND	2044	0.90
	TOTAL	2.25

Prepared By 

Checked By 