

INTER-BANK MONEY MARKET REPORT

Wednesday, October 11, 2023

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	888	10.00	0.2351
2	300	11.00	0.0874
3	500	11.50	0.1523
4	400	11.50	0.1218
5	100	11.80	0.0312
6	2600	11.80	0.8124
7	2100	11.80	0.6562
8	2220	11.85	0.6966
9	1900	11.90	0.5987
10	1000	11.90	0.3151
11	500	11.90	0.1576
12	270	11.90	0.0851
13	500	11.90	0.1576
14	500	11.90	0.1576
15	50	11.95	0.0158
16	100	11.95	0.0316
17	100	11.95	0.0316
18	1037	11.95	0.3281
19	100	12.00	0.0318
20	100	12.00	0.0318
21	100	12.00	0.0318
22	2000	12.00	0.6355
23	3000	12.00	0.9533
24	2000	12.00	0.6355
25	1000	12.00	0.3178
26	1000	12.00	0.3178
27	500	12.00	0.1589
28	50	12.00	0.0159
29	250	12.00	0.0794
30	300	12.00	0.0953
31	3700	12.00	1.1757
32	1220	12.00	0.3877
33	1000	12.00	0.3178
34	1480	12.05	0.4722
35	300	12.20	0.0969
36	200	12.25	0.0649
37	400	12.25	0.1297
38	300	12.25	0.0973
39	1300	12.30	0.4234
40	500	12.30	0.1628
41	100	12.35	0.0327
42	100	12.40	0.0328
43	400	12.50	0.1324
44	50	12.50	0.0165
45	50	12.50	0.0165
46	100	12.75	0.0338
47	200	13.00	0.0688
48	300	13.00	0.1033
49	250	13.25	0.0877
50	200	13.50	0.0715
51	150	13.60	0.0540
37,765.00		TODAYS AVERAGE	11.9550

HORIZONTAL REPO TRANSACTIONS

SETTLEMENT	RATE	TENOR
1,450.02	13.00	7

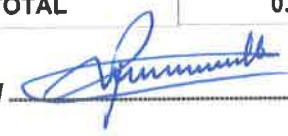
DAILY CBK LENDING

PRINCIPAL LOAN(Kshs M)	DAYS TO MATURITY	INTEREST RATE	INTEREST CHARGED(Kshs)
0	0	14.50	.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