

INTER-BANK MONEY MARKET REPORT

Tuesday, 24 October 2023

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	1800	12.40	1.4180
2	1050	12.45	0.8305
3	2600	12.50	2.0648
4	2100	12.50	1.6677
5	400	12.50	0.3177
6	270	12.60	0.2161
7	400	12.61	0.3205
8	2250	12.65	1.8083
9	1450	12.70	1.1699
10	800	12.75	0.6480
11	300	12.80	0.2440
12	100	12.80	0.0813
13	600	12.80	0.4879
14	50	12.90	0.0410
15	100	13.00	0.0826
16	70	13.00	0.0578
17	200	13.00	0.1652
18	150	13.00	0.1239
19	550	13.00	0.4543
20	350	13.00	0.2891
21	50	13.20	0.0419
22	100	13.50	0.0858
15,740.00		TODAYS AVERAGE	12.6163

HORIZONTAL REPO TRANSACTIONS

SETTLEMENT	RATE	TENOR
907.30	14.50	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)
BILL	62	0.50
TOTAL		0.50

Prepared By 

Checked By 

SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA