

INTER-BANK MONEY MARKET REPORT

Thursday, October 5, 2023

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	1900	11.50	1.0810
2	1000	11.50	0.5690
3	800	11.50	0.4552
4	1475	11.50	0.8392
5	2000	11.70	1.1577
6	2100	11.85	1.2312
7	300	12.00	0.1781
8	900	12.00	0.5343
9	600	12.00	0.3562
10	50	12.00	0.0297
11	300	12.00	0.1781
12	250	12.00	0.1484
13	200	12.05	0.1192
14	270	12.05	0.1610
15	700	12.05	0.4173
16	100	12.05	0.0596
17	100	12.05	0.0596
18	2217	12.05	1.3217
19	500	12.15	0.3006
20	50	12.20	0.0302
21	500	12.20	0.3018
22	300	12.25	0.1818
23	50	12.25	0.0303
24	900	12.25	0.5455
25	200	12.30	0.1217
26	50	12.30	0.0304
27	400	12.40	0.2454
28	50	12.40	0.0307
29	600	12.40	0.3681
30	50	12.50	0.0309
31	100	12.50	0.0618
32	100	12.50	0.0618
33	350	12.60	0.2182
34	250	12.60	0.1558
35	100	13.00	0.0643
36	400	13.00	0.2573
20,212.00		TODAYS AVERAGE	11.9334

HORIZONTAL REPO TRANSACTIONS

SETTLEMENT	RATE	TENOR
0.00	0.00	0

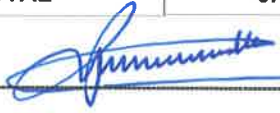
DAILY CBK LENDING

PRINCIPAL LOAN(Kshs M)	DAYS TO MATURITY	INTEREST RATE	INTEREST CHARGED(Kshs)
0	0	14.50	.00
TOTAL			.00

GOVERNMENT SECURITIES REDISCOUNTED

TYPE	DAYS TO MATURITY	AMOUNT(Ksh M)
BILL	74	0.10
TOTAL		0.10

Prepared By 

Checked By 

SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA