

INTER-BANK MONEY MARKET REPORT

Tuesday, 3 October 2023

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	2600	11.50	1.3017
2	1900	11.90	0.9843
3	1000	12.00	0.5224
4	800	12.00	0.4179
5	500	12.00	0.2612
6	2100	12.20	1.1154
7	800	12.25	0.4266
8	3000	12.25	1.5999
9	1000	12.25	0.5333
10	300	12.25	0.1600
11	600	12.30	0.3213
12	270	12.35	0.1452
13	100	12.35	0.0538
14	50	12.35	0.0269
15	1000	12.36	0.5381
16	400	12.40	0.2159
17	500	12.40	0.2699
18	500	12.40	0.2699
19	200	12.40	0.1080
20	300	12.50	0.1633
21	1000	12.50	0.5442
22	500	12.50	0.2721
23	50	12.50	0.0272
24	50	12.50	0.0272
25	1500	12.50	0.8163
26	350	12.60	0.1920
27	400	12.60	0.2194
28	400	12.60	0.2194
29	200	12.65	0.1101
30	150	12.75	0.0833
31	300	12.75	0.1665
32	50	12.80	0.0279
33	100	13.00	0.0566
22,970.00		TODAYS AVERAGE	12.1972

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	251	1.00
BILL	27	1.00
BILL	6	1.00
TOTAL		3.00

Prepared By 

Checked By 