

INTER-BANK MONEY MARKET REPORT

Friday, October 6, 2023

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	850	11.40	0.2969
2	80	11.50	0.0282
3	2100	11.75	0.7560
4	500	11.80	0.1808
5	1900	11.90	0.6927
6	1000	11.90	0.3646
7	500	11.90	0.1823
8	270	11.90	0.0984
9	2600	11.90	0.9479
10	2000	11.90	0.7292
11	1000	11.90	0.3646
12	50	11.90	0.0182
13	100	11.90	0.0365
14	100	11.90	0.0365
15	3000	11.93	1.0965
16	5000	11.93	1.8275
17	1000	11.95	0.3661
18	1000	11.95	0.3661
19	900	11.95	0.3295
20	500	11.95	0.1831
21	100	12.00	0.0368
22	500	12.00	0.1838
23	40	12.00	0.0147
24	50	12.00	0.0184
25	300	12.00	0.1103
26	250	12.00	0.0919
27	100	12.00	0.0368
28	1000	12.20	0.3738
29	500	12.20	0.1869
30	1500	12.20	0.5607
31	500	12.20	0.1869
32	100	12.20	0.0374
33	500	12.25	0.1877
34	200	12.30	0.0754
35	500	12.30	0.1884
36	50	12.30	0.0188
37	200	12.35	0.0757
38	300	12.35	0.1135
39	200	12.35	0.0757
40	400	12.40	0.1520
41	100	12.40	0.0380
42	100	12.50	0.0383
43	150	12.50	0.0574
44	50	12.50	0.0191
45	100	13.00	0.0398
46	400	13.00	0.1593
	32,640.00	TODAYS AVERAGE	11.9788

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)
BOND	5260	1.00
	TOTAL	1.00

Prepared By 

Checked By 

SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA