

# INTER-BANK MONEY MARKET REPORT

Thursday, October 19, 2023

| ITEM      | AMOUNT(M) | LENDING RATE % | WEIGHTED AV % |
|-----------|-----------|----------------|---------------|
| 1         | 500       | 12.00          | 0.2551        |
| 2         | 400       | 12.10          | 0.2058        |
| 3         | 1490      | 12.25          | 0.7761        |
| 4         | 2234      | 12.45          | 1.1827        |
| 5         | 1043      | 12.45          | 0.5522        |
| 6         | 270       | 12.50          | 0.1435        |
| 7         | 2000      | 12.50          | 1.0631        |
| 8         | 1800      | 12.50          | 0.9568        |
| 9         | 50        | 12.50          | 0.0266        |
| 10        | 100       | 12.50          | 0.0532        |
| 11        | 3720      | 12.58          | 1.9899        |
| 12        | 100       | 12.65          | 0.0538        |
| 13        | 1000      | 12.70          | 0.5400        |
| 14        | 500       | 12.70          | 0.2700        |
| 15        | 200       | 12.70          | 0.1080        |
| 16        | 2000      | 12.80          | 1.0886        |
| 17        | 500       | 12.80          | 0.2721        |
| 18        | 50        | 12.80          | 0.0272        |
| 19        | 600       | 12.80          | 0.3266        |
| 20        | 1000      | 12.80          | 0.5443        |
| 21        | 2000      | 12.85          | 1.0928        |
| 22        | 150       | 12.90          | 0.0823        |
| 23        | 60        | 12.90          | 0.0329        |
| 24        | 800       | 13.00          | 0.4422        |
| 25        | 100       | 13.00          | 0.0553        |
| 26        | 100       | 13.00          | 0.0553        |
| 27        | 200       | 13.00          | 0.1106        |
| 28        | 300       | 13.15          | 0.1678        |
| 29        | 200       | 13.20          | 0.1123        |
| 30        | 50        | 13.50          | 0.0287        |
| 23,517.00 |           | TODAYS AVERAGE | 12.6157       |

## 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  | 305              | 0.30          |
| BILL  | 46               | 0.05          |
| TOTAL |                  | 0.35          |

Prepared By 

Checked By 

SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA