

INTER-BANK MONEY MARKET REPORT

Friday, 27 October 2023

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	2000	12.00	1.9544
2	1000	12.00	0.9772
3	150	12.00	0.1466
4	2100	12.30	2.1034
5	270	12.40	0.2726
6	300	12.40	0.3029
7	300	12.40	0.3029
8	400	12.40	0.4039
9	500	12.40	0.5049
10	2260	12.45	2.2913
11	100	12.50	0.1018
12	100	12.50	0.1018
13	50	12.50	0.0509
14	300	12.50	0.3054
15	800	12.50	0.8143
16	150	12.51	0.1528
17	500	12.55	0.5110
18	300	12.70	0.3103
19	100	13.00	0.1059
20	150	13.00	0.1588
21	450	13.35	0.4892
12,280.00		TODAYS AVERAGE	12.3623

HORIZONTAL REPO TRANSACTIONS

SETTLEMENT	RATE	TENOR
1,484.40	13.50	7

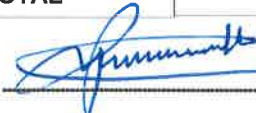
DAILY CBK LENDING

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	45	0.40
BILL	66	7.00
TOTAL		7.40

Prepared By 

Checked By 

SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA