

INTER-BANK MONEY MARKET REPORT

Thursday, 26 October 2023

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	500	12.20	0.4667
2	50	12.25	0.0469
3	1000	12.30	0.9411
4	1000	12.30	0.9411
5	1000	12.30	0.9411
6	250	12.30	0.2353
7	2100	12.40	1.9923
8	350	12.40	0.3321
9	400	12.45	0.3810
10	270	12.50	0.2582
11	200	12.50	0.1913
12	300	12.50	0.2869
13	100	12.50	0.0956
14	1000	12.50	0.9564
15	1500	12.60	1.4461
16	500	12.65	0.4839
17	1500	12.70	1.4575
18	200	12.70	0.1943
19	50	12.75	0.0488
20	100	13.00	0.0995
21	150	13.00	0.1492
22	50	13.35	0.0511
23	500	13.35	0.5107
13,070.00		TODAYS AVERAGE	12.5071

HORIZONTAL REPO TRANSACTIONS

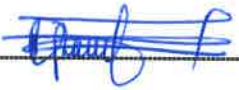
SETTLEMENT	RATE	TENOR
0.00	0.00	0

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	25	0.50
BILL	39	1.85
TOTAL		2.35

Prepared By 

Checked By 

SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA