

INTER-BANK MONEY MARKET REPORT

Monday, 30 October 2023

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	1900	12.30	1.1978
2	400	12.30	0.2522
3	150	12.30	0.0946
4	250	12.30	0.1576
5	200	12.30	0.1261
6	270	12.35	0.1709
7	1500	12.35	0.9495
8	2000	12.35	1.2660
9	2260	12.35	1.4306
10	500	12.36	0.3168
11	500	12.40	0.3178
12	1000	12.50	0.6407
13	80	12.50	0.0513
14	50	12.50	0.0320
15	300	12.50	0.1922
16	100	12.50	0.0641
17	1500	12.60	0.9687
18	950	12.60	0.6135
19	300	12.60	0.1937
20	100	12.60	0.0646
21	1500	12.60	0.9687
22	500	12.60	0.3229
23	300	12.65	0.1945
24	200	12.65	0.1297
25	200	12.65	0.1297
26	300	12.80	0.1968
27	500	12.80	0.3280
28	150	13.00	0.0999
29	100	13.00	0.0666
30	100	13.00	0.0666
31	150	13.00	0.0999
32	100	13.00	0.0666
33	800	13.00	0.5331
34	100	13.35	0.0684
35	200	13.35	0.1369
19,510.00		TODAYS AVERAGE	12.5093

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)
200	1	14.5	79,452.05
TOTAL			79,452.05

GOVERNMENT SECURITIES REDISCOUNTED

TYPE	DAYS TO MATURITY	AMOUNT(Ksh M)
BILL	63	6.20
BOND	658	0.20
TOTAL		6.40

Prepared By

Checked By