

INTER-BANK MONEY MARKET REPORT

Friday, October 13, 2023

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	400	11.75	0.1659
2	1200	12.00	0.5083
3	2100	12.00	0.8895
4	400	12.00	0.1694
5	100	12.00	0.0424
6	500	12.00	0.2118
7	200	12.00	0.0847
8	750	12.00	0.3177
9	100	12.05	0.0425
10	700	12.10	0.2990
11	500	12.10	0.2136
12	60	12.10	0.0256
13	300	12.15	0.1287
14	2600	12.16	1.1160
15	1000	12.20	0.4306
16	500	12.20	0.2153
17	270	12.20	0.1163
18	800	12.20	0.3445
19	1000	12.20	0.4306
20	1000	12.20	0.4306
21	100	12.20	0.0431
22	2000	12.25	0.8648
23	1000	12.25	0.4324
24	50	12.25	0.0216
25	250	12.25	0.1081
26	400	12.30	0.1737
27	500	12.30	0.2171
28	500	12.30	0.2171
29	400	12.50	0.1765
30	500	12.50	0.2206
31	2000	12.50	0.8825
32	400	12.50	0.1765
33	400	12.50	0.1765
34	500	12.50	0.2206
35	100	12.50	0.0441
36	300	12.50	0.1324
37	100	12.50	0.0441
38	100	12.50	0.0441
39	100	12.50	0.0441
40	500	12.65	0.2233
41	500	12.70	0.2241
42	1000	12.75	0.4501
43	300	12.80	0.1355
44	400	13.00	0.1836
45	50	13.00	0.0229
46	100	13.00	0.0459
47	150	13.00	0.0688
48	50	13.00	0.0229
49	200	13.00	0.0918
50	300	13.00	0.1377
51	350	13.00	0.1606
52	200	13.00	0.0918
53	50	13.25	0.0234
28,330.00		TODAYS AVERAGE	12.3053

HORIZONTAL REPO TRANSACTIONS

SETTLEMENT	RATE	TENOR
2,000.00	13.35	10

DAILY CBK LENDING

PRINCIPAL LOAN(Kshs M)	DAYS TO MATURITY	INTEREST RATE	INTEREST CHARGED(Kshs)
3000	3	14.50	3,575,342.50
100	3	14.50	119,178.10
TOTAL			3,694,520.55

GOVERNMENT SECURITIES REDISCOUNTED

TYPE	DAYS TO MATURITY	AMOUNT(Ksh M)
BILL	115	5.00
BOND	8214	0.10
	TOTAL	5.10

Prepared By



Checked By



SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA