

INTER-BANK MONEY MARKET REPORT

Wednesday, October 16, 2024

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	600	11.80	0.1564
2	2500	11.80	0.6518
3	2000	11.80	0.5214
4	200	11.85	0.0524
5	1300	11.85	0.3404
6	350	11.85	0.0916
7	2100	11.90	0.5521
8	1000	11.90	0.2629
9	1500	11.90	0.3944
10	1000	11.90	0.2629
11	200	11.90	0.0526
12	2500	11.90	0.6573
13	2500	11.90	0.6573
14	500	11.90	0.1315
15	100	11.90	0.0263
16	200	11.90	0.0526
17	200	11.90	0.0526
18	2050	11.90	0.5390
19	1950	11.90	0.5127
20	100	11.90	0.0263
21	300	11.90	0.0789
22	200	11.90	0.0526
23	200	11.90	0.0526
24	1280	11.90	0.3365
25	1280	11.90	0.3365
26	640	11.90	0.1683
27	1812	11.91	0.4768
28	1800	11.91	0.4736
29	1000.	11.92	0.2634
30	200	11.95	0.0528
31	100	11.95	0.0264
32	200	11.95	0.0528
33	1500	11.95	0.3960
34	1000	11.95	0.2640
35	900	11.95	0.2376
36	400	11.95	0.1056
37	500	11.95	0.1320
38	1000	11.95	0.2640
39	500	11.95	0.1320
40	500	11.95	0.1320
41	350	11.95	0.0924
42	250	12.00	0.0663
43	500	12.00	0.1326
44	300	12.00	0.0795
45	100	12.00	0.0265
46	100	12.00	0.0265
47	150	12.00	0.0398
48	400	12.00	0.1060
49	2000	12.00	0.5302
50	50	12.00	0.0133
51	200	12.00	0.0530
52	250	12.00	0.0663
53	100	12.00	0.0265
54	100	12.00	0.0265
55	100	12.00	0.0265
56	200	12.00	0.0530
57	1500	12.00	0.3977
58	100	12.10	0.0267
59	100	12.20	0.0270
60	150	12.25	0.0406
61	100	12.25	0.0271
	45,262.00	TODAYS AVERAGE	11.9128

HORIZONTAL REPO TRANSACTIONS

SETTLEMENT	RATE	TENOR
10,000.00	12.00	1
750.00	12.50	7
1,100.00	12.20	1

DAILY CBK LENDING

PRINCIPAL LOAN(Kshs M)	DAYS TO MATURITY	INTEREST RATE	INTEREST CHARGED(Kshs)
6000	1	15.00	2,465,753.40
		TOTAL	2,465,753.40

GOVERNMENT SECURITIES REDISCOUNTED

TYPE	DAYS TO MATURITY	AMOUNT(Ksh M)
BOND	1518	0.30
BOND	40	0.10
BOND	572	1.00
	TOTAL	1.40

Prepared By _____



Checked By _____

**SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA**