

INTER-BANK MONEY MARKET REPORT

Tuesday, October 15, 2024

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	300	11.80	0.0864
2	3200	11.80	0.9221
3	350	11.80	0.1009
4	200	11.85	0.0579
5	150	11.85	0.0434
6	1000	11.85	0.2894
7	1000	11.85	0.2894
8	200	11.85	0.0579
9	200	11.85	0.0579
10	2500	11.86	0.7241
11	2000	11.86	0.5792
12	1000	11.86	0.2896
13	2000	11.86	0.5792
14	2000	11.86	0.5792
15	1300	11.90	0.3778
16	650	11.90	0.1889
17	2100	11.90	0.6103
18	400	11.90	0.1162
19	1000	11.90	0.2906
20	400	11.90	0.1162
21	1000	11.90	0.2906
22	800	11.90	0.2325
23	200	11.90	0.0581
24	1000	11.90	0.2906
25	1000	11.90	0.2906
26	100	11.90	0.0291
27	1900	11.90	0.5521
28	1000	11.90	0.2906
29	500	11.90	0.1453
30	500	11.95	0.1459
31	1000	12.00	0.2930
32	100	12.00	0.0293
33	1500	12.00	0.4396
34	250	12.00	0.0733
35	1000	12.00	0.2930
36	100	12.00	0.0293
37	150	12.00	0.0440
38	100	12.00	0.0293
39	50	12.00	0.0147
40	200	12.00	0.0586
41	100	12.00	0.0293
42	100	12.00	0.0293
43	1000	12.00	0.2930
44	1500	12.00	0.4396
45	1800	12.05	0.5297
46	1400	12.05	0.4120
47	100	12.10	0.0295
48	100	12.10	0.0295
49	150	12.25	0.0449
50	300	12.50	0.0916
40,950.00		TODAYS AVERAGE	11.9144

HORIZONTAL REPO TRANSACTIONS

SETTLEMENT	RATE	TENOR
2,000.00	11.99	1
10,000.00	12.00	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)
BILL	204	0.10
BILL	48	0.05
BILL	93	0.20
BOND	5606	0.30
	TOTAL	0.65

Prepared By  _____

Checked By  _____

SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA