

INTER-BANK MONEY MARKET REPORT

Monday, October 28, 2024

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	150	11.75	0.0485
2	150	11.90	0.0491
3	500	11.90	0.1636
4	200	11.95	0.0657
5	1300	11.95	0.4271
6	600	11.95	0.1971
7	2600	11.95	0.8543
8	1000	11.95	0.3286
9	450	11.95	0.1479
10	3000	11.95	0.9857
11	1000	11.95	0.3286
12	400	11.95	0.1314
13	1000	11.95	0.3286
14	1000	11.95	0.3286
15	100	11.96	0.0329
16	500	11.96	0.1644
17	1400	11.96	0.4604
18	1000	11.97	0.3291
19	2100	11.97	0.6911
20	1800	11.97	0.5924
21	1700	11.97	0.5595
22	1500	11.97	0.4937
23	1290	11.97	0.4246
24	3200	11.97	1.0532
25	1500	11.97	0.4937
26	1700	11.97	0.5595
27	1600	11.97	0.5266
28	700	11.97	0.2304
29	1300	11.98	0.4282
30	50	12.00	0.0165
31	100	12.00	0.0330
32	400	12.00	0.1320
33	400	12.00	0.1320
34	80	12.00	0.0264
35	50	12.10	0.0166
36	300	12.10	0.0998
37	200	12.40	0.0682
38	50	12.45	0.0171
36,370.00	TODAYS AVERAGE	11.9659	

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	15.00	.00
TOTAL			.00

GOVERNMENT SECURITIES REDISCOUNTED

TYPE	DAYS TO MATURITY	AMOUNT(Ksh M)
BILL	126	0.25
BILL	133	0.20
BILL	63	0.20
BILL	77	3.00
TOTAL		3.65

Prepared By 

Checked By 

SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA