

INTER-BANK MONEY MARKET REPORT

Friday, October 18, 2024

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	100	11.80	0.0226
2	700	11.85	0.1589
3	150	11.85	0.0341
4	150	11.85	0.0341
5	1300	11.90	0.2964
6	100	11.90	0.0228
7	150	11.90	0.0342
8	350	11.90	0.0798
9	2500	11.90	0.5700
10	2500	11.90	0.5700
11	1290	11.90	0.2941
12	645	11.90	0.1471
13	1000	11.90	0.2280
14	500	11.90	0.1140
15	300	11.92	0.0685
16	500	11.92	0.1142
17	1500	11.92	0.3426
18	1000	11.92	0.2284
19	50	11.92	0.0114
20	200	11.92	0.0457
21	200	11.92	0.0457
22	2200	11.92	0.5024
23	1800	11.92	0.4111
24	300	11.92	0.0685
25	200	11.92	0.0457
26	500	11.93	0.1143
27	2000	11.93	0.4571
28	1621	11.93	0.3705
29	5000	11.93	1.1428
30	200	11.95	0.0458
31	200	11.95	0.0458
32	2000	11.95	0.4579
33	3000	11.95	0.6868
34	2000	11.95	0.4579
35	1000	11.95	0.2289
36	1000	11.95	0.2289
37	400	11.95	0.0916
38	1000	11.95	0.2289
39	500	11.95	0.1145
40	1000	11.95	0.2289
41	650	11.95	0.1488
42	350	11.95	0.0801
43	1290	11.95	0.2953
44	1000	12.00	0.2299
45	1000	12.00	0.2299
46	100	12.00	0.0230
47	100	12.00	0.0230
48	400	12.00	0.0920
49	2000	12.00	0.4598
50	2000	12.00	0.4598
51	50	12.00	0.0115
52	200	12.00	0.0460
53	100	12.00	0.0230
54	350	12.00	0.0805
55	100	12.00	0.0230
56	300	12.25	0.0704
57	300	12.25	0.0704
58	50	12.30	0.0118
59	750	12.90	0.1854
52,196.00		TODAYS AVERAGE	11.9542

HORIZONTAL REPO TRANSACTIONS

SETTLEMENT	RATE	TENOR
2,000.00	12.50	7
1,000.00	13.49	12
5,000.00	12.02	1

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)
BOND	3762	0.50
TOTAL		0.50

Prepared By *B*

Checked By *Am*

SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA