

INTER-BANK MONEY MARKET REPORT

Thursday, October 17, 2024

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	700	11.90	0.2020
2	1300	11.90	0.3783
3	500	11.90	0.1455
4	2100	11.90	0.6111
5	1500	11.90	0.4365
6	150	11.90	0.0437
7	1000	11.90	0.2910
8	1500	11.90	0.4365
9	1000	11.90	0.2910
10	50	11.90	0.0146
11	2500	11.90	0.7275
12	2500	11.90	0.7275
13	500	11.90	0.1455
14	200	11.90	0.0582
15	200	11.90	0.0582
16	2200	11.90	0.6402
17	1800	11.90	0.5238
18	300	11.90	0.0873
19	200	11.90	0.0582
20	200	11.90	0.0582
21	1290	11.90	0.3754
22	1290	11.90	0.3754
23	2000	11.91	0.5825
24	1612	11.91	0.4695
25	300	11.92	0.0874
26	200	11.93	0.0583
27	50	11.95	0.0146
28	200	11.95	0.0584
29	500	11.95	0.1461
30	1000	11.95	0.2922
31	400	11.95	0.1169
32	3000	11.95	0.8767
33	500	11.95	0.1461
34	500	11.95	0.1461
35	1000	11.95	0.2922
36	500	11.95	0.1461
37	350	11.95	0.1023
38	1000	12.00	0.2935
39	500	12.00	0.1467
40	500	12.00	0.1467
41	300	12.00	0.0880
42	100	12.00	0.0293
43	400	12.00	0.1174
44	2000	12.00	0.5869
45	50	12.00	0.0147
46	200	12.00	0.0587
47	100	12.00	0.0293
48	350	12.00	0.1027
49	50	12.00	0.0147
50	150	12.25	0.0449
51	100	12.30	0.0301
40,892.00		TODAYS AVERAGE	11.9251

HORIZONTAL REPO TRANSACTIONS

SETTLEMENT	RATE	TENOR
2,500.00	12.20	1
500.00	13.50	21
1,349.00	12.89	35
149.90	12.90	35

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	235	0.45
BOND	1881	1.00
BOND	571	1.00
TOTAL		2.45

Prepared By _____



Checked By _____



SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA