

# INTER-BANK MONEY MARKET REPORT

Wednesday, November 15, 2023

| ITEM      | AMOUNT(M) | LENDING RATE % | WEIGHTED AV % |
|-----------|-----------|----------------|---------------|
| 1         | 1520      | 10.80          | 0.6684        |
| 2         | 2000      | 10.90          | 0.8876        |
| 3         | 1800      | 10.90          | 0.7989        |
| 4         | 1520      | 10.95          | 0.6777        |
| 5         | 1900      | 11.00          | 0.8510        |
| 6         | 2000      | 11.00          | 0.8958        |
| 7         | 1000      | 11.00          | 0.4479        |
| 8         | 500       | 11.00          | 0.2239        |
| 9         | 270       | 11.00          | 0.1209        |
| 10        | 2600      | 11.00          | 1.1645        |
| 11        | 100       | 11.00          | 0.0448        |
| 12        | 100       | 11.00          | 0.0448        |
| 13        | 100       | 11.00          | 0.0448        |
| 14        | 150       | 11.00          | 0.0672        |
| 15        | 300       | 11.00          | 0.1344        |
| 16        | 1000      | 11.00          | 0.4479        |
| 17        | 1070      | 11.00          | 0.4792        |
| 18        | 2500      | 11.00          | 1.1197        |
| 19        | 1700      | 11.00          | 0.7614        |
| 20        | 750       | 11.10          | 0.3390        |
| 21        | 400       | 11.25          | 0.1832        |
| 22        | 400       | 11.30          | 0.1840        |
| 23        | 50        | 11.30          | 0.0230        |
| 24        | 30        | 11.30          | 0.0138        |
| 25        | 200       | 11.45          | 0.0932        |
| 26        | 150       | 11.50          | 0.0702        |
| 27        | 250       | 11.80          | 0.1201        |
| 28        | 200       | 12.50          | 0.1018        |
| 24,560.00 |           | TODAYS AVERAGE | 11.0091       |

## 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                | 14.50         | .00                    |
| TOTAL                  |                  |               | .00                    |

## GOVERNMENT SECURITIES REDISCOUNTED

| TYPE  | DAYS TO MATURITY | AMOUNT(Ksh M) |
|-------|------------------|---------------|
| NONE  | 0                | 0.00          |
| TOTAL |                  | 0.00          |

Prepared By 

Checked By 

SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA