

INTER-BANK MONEY MARKET REPORT

Wednesday, November 22, 2023

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	2000	10.90	0.9745
2	1800	11.00	0.8851
3	1520	11.00	0.7474
4	2300	11.00	1.1310
5	500	11.00	0.2459
6	1500	11.00	0.7376
7	3820	11.10	1.8955
8	1000	11.15	0.4984
9	500	11.15	0.2492
10	270	11.15	0.1346
11	760	11.15	0.3788
12	300	11.20	0.1502
13	400	11.30	0.2021
14	1000	11.40	0.5096
15	1000	11.40	0.5096
16	200	11.40	0.1019
17	1500	11.45	0.7678
18	200	11.50	0.1028
19	750	11.50	0.3856
20	200	11.50	0.1028
21	300	11.50	0.1542
22	500	11.50	0.2570
23	50	12.00	0.0268
22,370.00		TODAYS AVERAGE	11.1485

HORIZONTAL REPO TRANSACTIONS

SETTLEMENT	RATE	TENOR
1,479.00	11.99	7

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)
T/BILL	103	0.10
T/BOND	6452	0.40
T/BOND	8706	3.50
TOTAL		4.00

Prepared By 

Checked By 

SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA