

# INTER-BANK MONEY MARKET REPORT

Friday, November 24, 2023

| ITEM      | AMOUNT(M) | LENDING RATE % | WEIGHTED AV. % |
|-----------|-----------|----------------|----------------|
| 1         | 2000      | 11.00          | 0.9215         |
| 2         | 2000      | 11.00          | 0.9215         |
| 3         | 400       | 11.00          | 0.1843         |
| 4         | 400       | 11.00          | 0.1843         |
| 5         | 1500      | 11.00          | 0.6911         |
| 6         | 300       | 11.10          | 0.1395         |
| 7         | 1520      | 11.15          | 0.7099         |
| 8         | 100       | 11.20          | 0.0469         |
| 9         | 3000      | 11.20          | 1.4073         |
| 10        | 760       | 11.20          | 0.3565         |
| 11        | 1000      | 11.25          | 0.4712         |
| 12        | 500       | 11.25          | 0.2356         |
| 13        | 270       | 11.25          | 0.1272         |
| 14        | 1100      | 11.25          | 0.5183         |
| 15        | 100       | 11.30          | 0.0473         |
| 16        | 400       | 11.30          | 0.1893         |
| 17        | 2000      | 11.40          | 0.9550         |
| 18        | 2000      | 11.40          | 0.9550         |
| 19        | 1000      | 11.40          | 0.4775         |
| 20        | 1000      | 11.40          | 0.4775         |
| 21        | 800       | 11.50          | 0.3853         |
| 22        | 50        | 11.50          | 0.0241         |
| 23        | 200       | 11.50          | 0.0963         |
| 24        | 350       | 11.50          | 0.1686         |
| 25        | 100       | 11.50          | 0.0482         |
| 26        | 300       | 11.50          | 0.1445         |
| 27        | 25        | 11.75          | 0.0123         |
| 28        | 200       | 11.75          | 0.0984         |
| 29        | 200       | 12.50          | 0.1047         |
| 30        | 300       | 12.50          | 0.1571         |
| 23,875.00 |           | TODAYS AVERAGE | 11.2562        |

## 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) |
|--------|------------------|---------------|
| T/BILL | 87               | 0.50          |
| T/BOND | 6268             | 0.25          |
| TOTAL  |                  | 0.75          |

Prepared By 

Checked By 

SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA