

INTER-BANK MONEY MARKET REPORT

Monday, November 20, 2023

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	2000	10.70	0.9977
2	2000	10.90	1.0163
3	400	11.00	0.2051
4	300	11.00	0.1538
5	1900	11.05	0.9788
6	1070	11.05	0.5512
7	1500	11.08	0.7748
8	1000	11.10	0.5175
9	500	11.10	0.2587
10	1520	11.10	0.7866
11	760	11.10	0.3933
12	600	11.10	0.3105
13	270	11.15	0.1403
14	150	11.25	0.0787
15	400	11.30	0.2107
16	100	11.30	0.0527
17	400	11.30	0.2107
18	300	11.35	0.1587
19	600	11.40	0.3189
20	1000	11.45	0.5338
21	500	11.45	0.2669
22	200	11.50	0.1072
23	100	11.50	0.0536
24	350	11.50	0.1876
25	1500	11.50	0.8042
26	200	11.50	0.1072
27	750	11.50	0.4021
28	300	11.50	0.1608
29	200	11.50	0.1072
30	50	11.75	0.0274
31	200	11.75	0.1096
32	30	12.00	0.0168
33	200	12.50	0.1166
34	100	12.95	0.0604
21,450.00		TODAYS AVERAGE	11.1766

HORIZONTAL REPO TRANSACTIONS

SETTLEMENT	RATE	TENOR
0.00	0.00	0

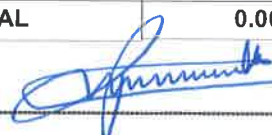
DAILY CBK LENDING

PRINCIPAL LOAN(Kshs M)	DAYS TO MATURITY	INTEREST RATE	INTEREST CHARGED(Kshs)
2000	1	14.50	794,520.55
TOTAL			794,520.55

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