

# INTER-BANK MONEY MARKET REPORT

Thursday, November 23, 2023

| ITEM      | AMOUNT(M) | LENDING RATE % | WEIGHTED AV % |
|-----------|-----------|----------------|---------------|
| 1         | 1200      | 11.00          | 0.5164        |
| 2         | 300       | 11.00          | 0.1291        |
| 3         | 300       | 11.00          | 0.1291        |
| 4         | 2300      | 11.00          | 0.9898        |
| 5         | 200       | 11.10          | 0.0869        |
| 6         | 1500      | 11.10          | 0.6514        |
| 7         | 270       | 11.15          | 0.1178        |
| 8         | 100       | 11.15          | 0.0436        |
| 9         | 2000      | 11.15          | 0.8725        |
| 10        | 800       | 11.15          | 0.3490        |
| 11        | 300       | 11.15          | 0.1309        |
| 12        | 3000      | 11.15          | 1.3087        |
| 13        | 1900      | 11.15          | 0.8288        |
| 14        | 760       | 11.15          | 0.3315        |
| 15        | 2000      | 11.15          | 0.8725        |
| 16        | 1200      | 11.15          | 0.5235        |
| 17        | 330       | 11.15          | 0.1440        |
| 18        | 1500      | 11.15          | 0.6543        |
| 19        | 300       | 11.20          | 0.1315        |
| 20        | 2000      | 11.25          | 0.8803        |
| 21        | 150       | 11.25          | 0.0660        |
| 22        | 1000      | 11.25          | 0.4401        |
| 23        | 400       | 11.35          | 0.1776        |
| 24        | 400       | 11.40          | 0.1784        |
| 25        | 100       | 11.50          | 0.0450        |
| 26        | 300       | 11.50          | 0.1350        |
| 27        | 300       | 11.50          | 0.1350        |
| 28        | 250       | 11.80          | 0.1154        |
| 29        | 250       | 11.80          | 0.1154        |
| 30        | 50        | 11.85          | 0.0232        |
| 31        | 100       | 12.50          | 0.0489        |
| 25,560.00 |           | TODAYS AVERAGE | 11.1715       |

## HORIZONTAL REPO TRANSACTIONS

| SETTLEMENT | RATE  | TENOR |
|------------|-------|-------|
| 1,494.00   | 13.49 | 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/BOND | 3700             | 3.00          |
| TOTAL  |                  | 3.00          |

Prepared By 

Checked By 

SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA