

INTER-BANK MONEY MARKET REPORT

Tuesday, 28 November 2023

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	1000	11.00	0.6897
2	500	11.00	0.3448
3	2000	11.15	1.3981
4	80	11.20	0.0562
5	1000	11.25	0.7053
6	500	11.25	0.3527
7	270	11.25	0.1904
8	200	11.25	0.1411
9	700	11.25	0.4937
10	300	11.25	0.2116
11	500	11.25	0.3527
12	3200	11.25	2.2571
13	100	11.30	0.0708
14	500	11.30	0.3542
15	2000	11.40	1.4295
16	500	11.40	0.3574
17	200	11.40	0.1429
18	1000	11.45	0.7179
19	200	11.50	0.1442
20	100	11.50	0.0721
21	200	11.50	0.1442
22	300	11.50	0.2163
23	100	11.75	0.0737
24	500	11.75	0.3683
15,950.00		TODAYS AVERAGE	11.2849

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)
BILL	153	0.15
BILL	20	0.05
BOND	160	0.50
BOND	3079	0.90
BOND	5928	0.30
TOTAL		1.90

Prepared By 

Checked By 

SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA