

INTER-BANK MONEY MARKET REPORT

Friday, November 17, 2023

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	2000	10.70	0.8462
2	1520	10.70	0.6431
3	1900	11.00	0.8264
4	2000	11.00	0.8699
5	1500	11.00	0.6524
6	270	11.00	0.1174
7	2600	11.00	1.1309
8	1000	11.00	0.4350
9	1070	11.00	0.4654
10	1520	11.00	0.6611
11	2000	11.01	0.8707
12	1000	11.05	0.4369
13	500	11.05	0.2185
14	400	11.10	0.1756
15	1000	11.10	0.4389
16	1000	11.15	0.4409
17	250	11.25	0.1112
18	200	11.25	0.0890
19	400	11.30	0.1787
20	50	11.30	0.0223
21	10	11.30	0.0045
22	50	11.50	0.0227
23	200	11.50	0.0909
24	500	11.50	0.2274
25	500	11.50	0.2274
26	200	11.50	0.0909
27	200	11.50	0.0909
28	100	11.50	0.0455
29	100	11.50	0.0455
30	200	11.50	0.0909
31	100	11.75	0.0465
32	200	11.75	0.0929
33	50	12.00	0.0237
34	100	12.25	0.0484
35	500	12.50	0.2471
36	100	12.75	0.0504
	25,290.00	TODAYS AVERAGE	11.0763

HORIZONTAL REPO TRANSACTIONS

SETTLEMENT	RATE	TENOR
1,484.00	12.14	7

GOVERNMENT SECURITIES REDISCOUNTED

TYPE	DAYS TO MATURITY	AMOUNT(Ksh M)
T/BILL	129	0.10
T/BILL	256	0.10
T/BOND	1543	0.50
TOTAL		0.70

Prepared By 

Checked By 

SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA