

INTER-BANK MONEY MARKET REPORT

Friday, 1 December 2023

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	1000	10.30	1.0656
2	1000	10.45	1.0811
3	1000	10.45	1.0811
4	80	10.50	0.0869
5	200	10.50	0.2173
6	2000	10.50	2.1726
7	1000	10.50	1.0863
8	500	10.50	0.5431
9	200	10.50	0.2173
10	200	10.50	0.2173
11	400	10.75	0.4449
12	270	10.80	0.3017
13	766	10.80	0.8559
14	200	10.80	0.2235
15	400	10.80	0.4469
16	50	11.00	0.0569
17	200	11.15	0.2307
18	200	11.50	0.2379
	9,666.00	TODAYS AVERAGE	10.5668

HORIZONTAL REPO TRANSACTIONS

SETTLEMENT	RATE	TENOR
860.04	12.99	13
650.00	13.00	33

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	18	0.50
BILL	25	0.10
BILL	25	1.30
BILL	326	2.00
BILL	39	0.10
BOND	5206	1.00
	TOTAL	5.00

Prepared By 

Checked By 

SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA