

INTER-BANK MONEY MARKET REPORT

Monday, December 2, 2024

| ITEM | AMOUNT(M) | LENDING RATE % | WEIGHTED AV % |
|------------------|-----------|-----------------------|----------------|
| 1 | 150 | 11.40 | 0.0569 |
| 2 | 500 | 11.50 | 0.1913 |
| 3 | 300 | 11.50 | 0.1148 |
| 4 | 150 | 11.60 | 0.0579 |
| 5 | 150 | 11.60 | 0.0579 |
| 6 | 2000 | 11.80 | 0.7854 |
| 7 | 3000 | 11.80 | 1.1780 |
| 8 | 2000 | 11.90 | 0.7920 |
| 9 | 150 | 11.90 | 0.0594 |
| 10 | 400 | 11.93 | 0.1588 |
| 11 | 1500 | 11.93 | 0.5955 |
| 12 | 500 | 11.93 | 0.1985 |
| 13 | 1300 | 11.93 | 0.5161 |
| 14 | 1200 | 11.93 | 0.4764 |
| 15 | 100 | 11.94 | 0.0397 |
| 16 | 200 | 11.94 | 0.0795 |
| 17 | 200 | 11.94 | 0.0795 |
| 18 | 100 | 11.94 | 0.0397 |
| 19 | 3000 | 11.94 | 1.1920 |
| 20 | 2000 | 11.94 | 0.7947 |
| 21 | 300 | 11.94 | 0.1192 |
| 22 | 2000 | 11.94 | 0.7947 |
| 23 | 2000 | 11.94 | 0.7947 |
| 24 | 400 | 11.94 | 0.1589 |
| 25 | 200 | 11.94 | 0.0795 |
| 26 | 500 | 11.95 | 0.1988 |
| 27 | 600 | 11.95 | 0.2386 |
| 28 | 200 | 11.95 | 0.0795 |
| 29 | 100 | 11.95 | 0.0398 |
| 30 | 1000 | 11.95 | 0.3977 |
| 31 | 500 | 11.95 | 0.1988 |
| 32 | 300 | 11.95 | 0.1193 |
| 33 | 1000 | 11.95 | 0.3977 |
| 34 | 200 | 11.95 | 0.0795 |
| 35 | 600 | 11.95 | 0.2386 |
| 36 | 150 | 12.00 | 0.0599 |
| 37 | 100 | 12.00 | 0.0399 |
| 38 | 1000 | 12.00 | 0.3993 |
| 30,050.00 | | TODAYS AVERAGE | 11.8986 |

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 | 15.00 | .00 |
| TOTAL | | | .00 |

GOVERNMENT SECURITIES REDISCOUNTED

| TYPE | DAYS TO MATURITY | AMOUNT(Ksh M) |
|--------------|------------------|---------------|
| BILL | 49 | 0.35 |
| BILL | 56 | 0.10 |
| BILL | 63 | 0.55 |
| BILL | 70 | 0.05 |
| BILL | 77 | 0.80 |
| BOND | 1582 | 5.00 |
| BOND | 2621 | 2.00 |
| BOND | 4347 | 3.00 |
| TOTAL | | 11.85 |

