

INTER-BANK MONEY MARKET REPORT

Tuesday, November 5, 2024

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	150	11.80	0.0320
2	500	11.95	0.1080
3	300	11.95	0.0648
4	700	11.95	0.1512
5	200	11.95	0.0432
6	1000	12.00	0.2169
7	1000	12.00	0.2169
8	1300	12.00	0.2819
9	900	12.00	0.1952
10	2600	12.00	0.5639
11	2100	12.00	0.4555
12	3000	12.00	0.6507
13	2000	12.00	0.4338
14	200	12.05	0.0436
15	1290	12.05	0.2809
16	1000	12.05	0.2178
17	774	12.05	0.1686
18	3200	12.05	0.6969
19	1290	12.05	0.2809
20	200	12.06	0.0436
21	400	12.06	0.0872
22	3000	12.06	0.6539
23	2000	12.06	0.4359
24	600	12.06	0.1308
25	1000	12.06	0.2180
26	500	12.06	0.1090
27	50	12.10	0.0109
28	100	12.10	0.0219
29	300	12.10	0.0656
30	100	12.10	0.0219
31	150	12.10	0.0328
32	2000	12.10	0.4374
33	1500	12.10	0.3280
34	1500	12.10	0.3280
35	500	12.10	0.1093
36	1000	12.10	0.2187
37	1000	12.10	0.2187
38	1000	12.10	0.2187
39	900	12.10	0.1968
40	1000	12.10	0.2187
41	500	12.10	0.1093
42	500	12.10	0.1093
43	200	12.10	0.0437
44	1500	12.10	0.3280
45	2000	12.10	0.4374
46	1500	12.10	0.3280
47	100	12.10	0.0219
48	300	12.10	0.0656
49	200	12.10	0.0437
50	200	12.10	0.0437
51	200	12.15	0.0439
52	150	12.20	0.0331
53	150	12.20	0.0331
54	75	12.20	0.0165
55	1000	12.20	0.2205
56	100	12.20	0.0220
57	200	12.20	0.0441
58	1000	12.20	0.2205
59	500	12.20	0.1102
60	250	12.20	0.0551
61	1000	12.20	0.2205
62	50	12.25	0.0111
63	250	12.25	0.0554
64	50	12.30	0.0111
65	50	12.30	0.0111
66	100	12.30	0.0222
67	100	12.35	0.0223
68	500	12.50	0.1130
69	300	12.50	0.0678
55,329.00		TODAYS AVERAGE	12.0728

HORIZONTAL REPO TRANSACTIONS

SETTLEMENT	RATE	TENOR
1,000.00	12.10	1

DAILY CBK LENDING

PRINCIPAL LOAN(Kshs M)	DAYS TO MATURITY	INTEREST RATE	INTEREST CHARGED(Kshs)
600	1	15.00	246,575.35
2500	1	15.00	1,027,397.25
TOTAL			1,273,972.60

GOVERNMENT SECURITIES REDISCOUNTED

TYPE	DAYS TO MATURITY	AMOUNT(Ksh M)
BILL	202	0.50
BILL	293	1.50
BILL	83	0.10
BOND	286	0.05
TOTAL		2.15

Prepared By.....P.R.T.....**Checked By .B.K.....****SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA**