

INTER-BANK MONEY MARKET REPORT

Wednesday, November 27, 2024

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	150	11.50	0.0753
2	100	11.80	0.0515
3	500	11.85	0.2587
4	300	11.85	0.1552
5	300	11.85	0.1552
6	50	11.85	0.0259
7	200	11.86	0.1036
8	700	11.90	0.3638
9	200	11.90	0.1039
10	400	11.90	0.2079
11	2000	11.90	1.0393
12	100	11.90	0.0520
13	150	11.90	0.0779
14	1000	11.90	0.5197
15	1000	11.90	0.5197
16	250	11.90	0.1299
17	150	11.90	0.0779
18	2000	11.90	1.0393
19	400	11.90	0.2079
20	1000	11.90	0.5197
21	500	11.90	0.2598
22	1000	11.90	0.5197
23	1500	11.90	0.7795
24	1000	11.90	0.5197
25	50	11.95	0.0261
26	500	11.95	0.2609
27	200	11.95	0.1044
28	150	11.95	0.0783
29	200	11.95	0.1044
30	900	11.95	0.4697
31	500	11.95	0.2609
32	2000	12.00	1.0480
33	1000	12.00	0.5240
34	800	12.00	0.4192
35	300	12.00	0.1572
36	350	12.00	0.1834
37	1000	12.00	0.5240
22,900.00		TODAYS AVERAGE	11.9233

HORIZONTAL REPO TRANSACTIONS

SETTLEMENT	RATE	TENOR
600.00	14.40	14
1,000.00	14.40	30

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	159	0.10
BILL	187	0.10
BILL	68	1.00
BILL	75	0.80
BOND	264	0.30
BOND	5899	0.10
TOTAL		2.40

Prepared By 

Checked By 

SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA