

INTER-BANK MONEY MARKET REPORT

Wednesday, November 20, 2024

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	200	11.80	0.0801
2	500	11.85	0.2010
3	2000	11.85	0.8039
4	2600	11.85	1.0451
5	500	11.85	0.2010
6	2000	11.85	0.8039
7	2500	11.85	1.0049
8	2500	11.85	1.0049
9	500	11.85	0.2010
10	1300	11.88	0.5239
11	1000	11.88	0.4030
12	300	11.88	0.1209
13	300	11.88	0.1209
14	300	11.88	0.1209
15	2200	11.88	0.8866
16	1800	11.88	0.7254
17	200	11.88	0.0806
18	200	11.88	0.0806
19	100	11.90	0.0404
20	650	11.90	0.2624
21	400	11.90	0.1615
22	500	11.90	0.2018
23	500	11.90	0.2018
24	1290	11.90	0.5207
25	200	11.90	0.0807
26	1290	11.90	0.5207
27	50	11.95	0.0203
28	100	11.95	0.0405
29	2000	11.95	0.8107
30	750	12.00	0.3053
31	200	12.00	0.0814
32	50	12.00	0.0204
33	150	12.00	0.0611
34	50	12.00	0.0204
35	50	12.00	0.0204
36	100	12.20	0.0414
37	150	12.20	0.0621
	29,480.00	TODAYS AVERAGE	11.8824

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	124	1.00
BILL	138	0.20
BILL	159	0.20
BILL	166	0.40
BILL	194	0.05
BILL	47	0.10
BILL	47	1.00
BILL	47	2.40
BILL	75	0.25

BILL	82	0.05
BILL	89	1.30
BOND	4360	4.80
BOND	4850	1.00
BOND	5570	0.70
	TOTAL	13.45

Prepared By



Checked By



SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA