

INTER-BANK MONEY MARKET REPORT

Tuesday, November 26, 2024

| ITEM | AMOUNT(M) | LENDING RATE % | WEIGHTED AV % |
|------|------------------|-----------------------|----------------|
| 1 | 100 | 11.83 | 0.0511 |
| 2 | 1900 | 11.84 | 0.9726 |
| 3 | 500 | 11.85 | 0.2562 |
| 4 | 200 | 11.85 | 0.1025 |
| 5 | 200 | 11.85 | 0.1025 |
| 6 | 500 | 11.85 | 0.2562 |
| 7 | 500 | 11.85 | 0.2562 |
| 8 | 300 | 11.85 | 0.1537 |
| 9 | 400 | 11.85 | 0.2049 |
| 10 | 3000 | 11.85 | 1.5370 |
| 11 | 100 | 11.85 | 0.0512 |
| 12 | 300 | 11.85 | 0.1537 |
| 13 | 300 | 11.85 | 0.1537 |
| 14 | 400 | 11.85 | 0.2049 |
| 15 | 1000 | 11.85 | 0.5123 |
| 16 | 940 | 11.85 | 0.4816 |
| 17 | 1290 | 11.85 | 0.6609 |
| 18 | 400 | 11.87 | 0.2053 |
| 19 | 1500 | 11.90 | 0.7717 |
| 20 | 400 | 11.90 | 0.2058 |
| 21 | 1000 | 11.90 | 0.5145 |
| 22 | 100 | 11.90 | 0.0514 |
| 23 | 500 | 11.90 | 0.2572 |
| 24 | 500 | 11.90 | 0.2572 |
| 25 | 300 | 11.90 | 0.1543 |
| 26 | 500 | 11.90 | 0.2572 |
| 27 | 500 | 11.95 | 0.2583 |
| 28 | 150 | 11.95 | 0.0775 |
| 29 | 200 | 11.95 | 0.1033 |
| 30 | 400 | 11.95 | 0.2067 |
| 31 | 400 | 11.95 | 0.2067 |
| 32 | 350 | 11.95 | 0.1808 |
| 33 | 50 | 12.00 | 0.0259 |
| 34 | 200 | 12.00 | 0.1038 |
| 35 | 1000 | 12.00 | 0.5188 |
| 36 | 1000 | 12.00 | 0.5188 |
| 37 | 50 | 12.00 | 0.0259 |
| 38 | 100 | 12.00 | 0.0519 |
| 39 | 200 | 12.00 | 0.1038 |
| 40 | 200 | 12.10 | 0.1046 |
| 41 | 1000 | 12.10 | 0.5231 |
| 42 | 100 | 12.10 | 0.0523 |
| 43 | 100 | 12.10 | 0.0523 |
| | 23,130.00 | TODAYS AVERAGE | 11.9005 |

HORIZONTAL REPO TRANSACTIONS

| SETTLEMENT | RATE | TENOR |
|------------|-------|-------|
| 1,000.00 | 13.20 | 7 |
| 1,200.00 | 13.00 | 7 |
| 1,272.93 | 13.10 | 7 |

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 | 322 | 0.55 |
| BILL | 41 | 0.05 |
| BOND | 3436 | 1.70 |
| BOND | 4353 | 2.80 |
| | TOTAL | 5.10 |

Prepared By 

Checked By 

SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA