

INTER-BANK MONEY MARKET REPORT

Wednesday, December 4, 2024

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	200	11.40	0.0497
2	500	11.40	0.1242
3	50	11.40	0.0124
4	150	11.60	0.0379
5	100	11.60	0.0253
6	200	11.70	0.0510
7	250	11.70	0.0637
8	200	11.75	0.0512
9	500	11.75	0.1280
10	2100	11.78	0.5390
11	200	11.80	0.0514
12	1300	11.80	0.3342
13	150	11.80	0.0386
14	200	11.80	0.0514
15	2100	11.85	0.5422
16	900	11.85	0.2324
17	1000	11.85	0.2582
18	400	11.85	0.1033
19	1500	11.85	0.3873
20	1000	11.85	0.2582
21	600	11.85	0.1549
22	2200	11.85	0.5680
23	1800	11.85	0.4647
24	100	11.86	0.0258
25	250	11.86	0.0646
26	2000	11.86	0.5168
27	1000	11.86	0.2584
28	2500	11.86	0.6460
29	100	11.86	0.0258
30	300	11.86	0.0775
31	3000	11.86	0.7752
32	2000	11.86	0.5168
33	400	11.86	0.1034
34	200	11.86	0.0517
35	1900	11.86	0.4909
36	1100	11.86	0.2842
37	1000	11.86	0.2584
38	1800	11.87	0.4655
39	1800	11.87	0.4655
40	1400	11.87	0.3620
41	1200	11.88	0.3106
42	800	11.88	0.2071
43	200	11.88	0.0518
44	200	11.90	0.0519
45	400	11.90	0.1037
46	100	11.90	0.0259
47	100	11.90	0.0259
48	50	11.90	0.0130
49	50	11.90	0.0130
50	500	11.90	0.1296
51	1000	11.90	0.2593
52	500	11.90	0.1296
53	100	11.90	0.0259
54	1300	11.90	0.3370
55	300	11.90	0.0778
56	100	11.95	0.0260
57	200	12.00	0.0523
58	50	12.00	0.0131
59	300	12.00	0.0784
45,900.00		TODAYS AVERAGE	11.8472

HORIZONTAL REPO TRANSACTIONS

SETTLEMENT	RATE	TENOR
1,000.00	11.90	2
900.00	12.80	7
601.20	12.59	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)
NONE	0	0.00
TOTAL		0.00

Prepared By *A*

Checked By *[Signature]*

SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA