

INTER-BANK MONEY MARKET REPORT

Tuesday, July 30, 2024

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	500	13.00	0.1665
2	500	13.00	0.1665
3	100	13.00	0.0333
4	150	13.00	0.0499
5	150	13.00	0.0499
6	300	13.10	0.1006
7	150	13.10	0.0503
8	200	13.10	0.0671
9	1000	13.10	0.3355
10	1000	13.10	0.3355
11	200	13.15	0.0673
12	1650	13.15	0.5556
13	500	13.15	0.1684
14	2000	13.17	0.6745
15	2700	13.17	0.9106
16	2300	13.17	0.7757
17	1500	13.17	0.5059
18	300	13.17	0.1012
19	600	13.18	0.2025
20	1000	13.18	0.3375
21	1000	13.18	0.3375
22	1500	13.18	0.5063
23	1000	13.18	0.3375
24	1000	13.18	0.3375
25	1000	13.18	0.3375
26	1000	13.18	0.3375
27	200	13.20	0.0676
28	1100	13.20	0.3718
29	2500	13.20	0.8451
30	2000	13.20	0.6761
31	1500	13.20	0.5070
32	500	13.20	0.1690
33	400	13.20	0.1352
34	350	13.20	0.1183
35	200	13.20	0.0676
36	200	13.20	0.0676
37	350	13.20	0.1183
38	650	13.20	0.2197
39	200	13.20	0.0676
40	200	13.20	0.0676
41	300	13.20	0.1014
42	100	13.25	0.0339
43	1000	13.25	0.3393
44	650	13.25	0.2206
45	350	13.25	0.1188
46	100	13.30	0.0341
47	200	13.30	0.0681
48	200	13.30	0.0681
49	300	13.30	0.1022
50	200	13.30	0.0681
51	100	13.30	0.0341
52	350	13.30	0.1192
53	200	13.35	0.0684
54	350	13.35	0.1197
55	400	13.60	0.1393
56	600	13.60	0.2090
39,050.00		TODAYS AVERAGE	13.1909

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	16.00	.00
TOTAL			.00

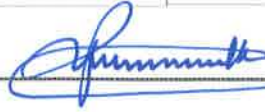
GOVERNMENT SECURITIES REDISCOUNTED

TYPE	DAYS TO MATURITY	AMOUNT(Ksh M)
BILL	132	0.25
BILL	34	0.50
BILL	90	0.40
BOND	4472	0.50
BOND	5683	0.10
BOND	6019	0.10
	TOTAL	1.85

Prepared By



Checked By



SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA