

INTER-BANK MONEY MARKET REPORT

Thursday, August 15, 2024

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	150	12.50	0.0800
2	150	12.75	0.0816
3	650	12.80	0.3548
4	2600	12.80	1.4192
5	2100	12.80	1.1463
6	100	12.80	0.0546
7	100	12.80	0.0546
8	100	12.80	0.0546
9	150	12.80	0.0819
10	3200	12.80	1.7467
11	100	12.80	0.0546
12	1500	12.84	0.8213
13	1000	12.84	0.5475
14	500	12.84	0.2738
15	200	12.85	0.1096
16	550	12.85	0.3014
17	100	12.85	0.0548
18	500	12.85	0.2740
19	500	12.85	0.2740
20	400	12.85	0.2192
21	500	12.85	0.2740
22	500	12.85	0.2740
23	200	12.85	0.1096
24	1200	12.85	0.6576
25	500	12.89	0.2748
26	350	12.90	0.1925
27	150	12.90	0.0825
28	100	12.90	0.0550
29	200	12.90	0.1100
30	800	12.90	0.4401
31	200	12.90	0.1100
32	200	12.90	0.1100
33	200	12.90	0.1100
34	500	12.90	0.2751
35	500	12.90	0.2751
36	300	12.90	0.1650
37	200	12.90	0.1100
38	300	12.90	0.1650
39	300	12.90	0.1650
40	150	12.90	0.0825
41	100	12.90	0.0550
42	600	12.95	0.3313
43	300	12.95	0.1657
44	100	13.00	0.0554
45	200	13.00	0.1109
46	100	13.00	0.0554
47	50	13.00	0.0277
23,450.00		TODAYS AVERAGE	12.8437

HORIZONTAL REPO TRANSACTIONS

SETTLEMENT	RATE	TENOR
500.00	15.30	30

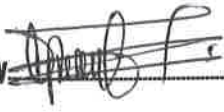
DAILY CBK LENDING

PRINCIPAL LOAN(Kshs M)	DAYS TO MATURITY	INTEREST RATE	INTEREST CHARGED(Kshs)
0	0	15.75	.00
TOTAL			.00

GOVERNMENT SECURITIES REDISCOUNTED

TYPE	DAYS TO MATURITY	AMOUNT(Ksh M)
BILL	25	2.00
BILL	39	5.20
BOND	1572	1.00

BOND	368	6.00
BOND	5667	0.40
	TOTAL	14.60

Prepared By 

Checked By 

SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA