

# INTER-BANK MONEY MARKET REPORT

Friday, August 2, 2024

| ITEM             | AMOUNT(M) | LENDING RATE %        | WEIGHTED AV %  |
|------------------|-----------|-----------------------|----------------|
| 1                | 300       | 13.00                 | 0.1228         |
| 2                | 300       | 13.10                 | 0.1238         |
| 3                | 400       | 13.10                 | 0.1650         |
| 4                | 250       | 13.10                 | 0.1031         |
| 5                | 100       | 13.10                 | 0.0413         |
| 6                | 150       | 13.10                 | 0.0619         |
| 7                | 150       | 13.10                 | 0.0619         |
| 8                | 80        | 13.10                 | 0.0330         |
| 9                | 200       | 13.15                 | 0.0828         |
| 10               | 100       | 13.15                 | 0.0414         |
| 11               | 2200      | 13.15                 | 0.9110         |
| 12               | 2000      | 13.15                 | 0.8282         |
| 13               | 1800      | 13.15                 | 0.7454         |
| 14               | 1000      | 13.15                 | 0.4141         |
| 15               | 1000      | 13.19                 | 0.4154         |
| 16               | 2400      | 13.19                 | 0.9969         |
| 17               | 2100      | 13.19                 | 0.8723         |
| 18               | 2000      | 13.19                 | 0.8307         |
| 19               | 3000      | 13.19                 | 1.2461         |
| 20               | 1000      | 13.19                 | 0.4154         |
| 21               | 200       | 13.20                 | 0.0831         |
| 22               | 1000      | 13.20                 | 0.4157         |
| 23               | 75        | 13.20                 | 0.0312         |
| 24               | 500       | 13.20                 | 0.2078         |
| 25               | 100       | 13.20                 | 0.0416         |
| 26               | 200       | 13.20                 | 0.0831         |
| 27               | 700       | 13.20                 | 0.2910         |
| 28               | 650       | 13.20                 | 0.2702         |
| 29               | 100       | 13.20                 | 0.0416         |
| 30               | 200       | 13.20                 | 0.0831         |
| 31               | 400       | 13.20                 | 0.1663         |
| 32               | 100       | 13.25                 | 0.0417         |
| 33               | 1000      | 13.25                 | 0.4173         |
| 34               | 300       | 13.25                 | 0.1252         |
| 35               | 50        | 13.25                 | 0.0209         |
| 36               | 500       | 13.25                 | 0.2086         |
| 37               | 400       | 13.25                 | 0.1669         |
| 38               | 300       | 13.25                 | 0.1252         |
| 39               | 650       | 13.25                 | 0.2712         |
| 40               | 600       | 13.25                 | 0.2504         |
| 41               | 50        | 13.30                 | 0.0209         |
| 42               | 50        | 13.30                 | 0.0209         |
| 43               | 350       | 13.30                 | 0.1466         |
| 44               | 1000      | 13.30                 | 0.4188         |
| 45               | 200       | 13.30                 | 0.0838         |
| 46               | 100       | 13.30                 | 0.0419         |
| 47               | 300       | 13.30                 | 0.1256         |
| 48               | 350       | 13.30                 | 0.1466         |
| 49               | 350       | 13.30                 | 0.1466         |
| 50               | 350       | 13.35                 | 0.1471         |
| 51               | 100       | 13.40                 | 0.0422         |
| <b>31,755.00</b> |           | <b>TODAYS AVERAGE</b> | <b>13.1956</b> |

## 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                    |
| <b>TOTAL</b>           |                  |               | <b>.00</b>             |

GOVERNMENT SECURITIES REDISCOUNTED

| TYPE | DAYS TO MATURITY | AMOUNT(Ksh M) |
|------|------------------|---------------|
| BOND | 5680             | 1.00          |
|      | <b>TOTAL</b>     | <b>1.00</b>   |

Prepared By 

Checked By 

SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA