

INTER-BANK MONEY MARKET REPORT

Friday, July 26, 2024

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	200	12.90	0.0671
2	90	13.00	0.0304
3	200	13.00	0.0676
4	650	13.00	0.2198
5	50	13.00	0.0169
6	200	13.10	0.0682
7	650	13.10	0.2215
8	150	13.10	0.0511
9	500	13.10	0.1704
10	2000	13.14	0.6837
11	1000	13.14	0.3418
12	1000	13.14	0.3418
13	2400	13.14	0.8204
14	1600	13.14	0.5469
15	1500	13.14	0.5127
16	1000	13.14	0.3418
17	1000	13.14	0.3418
18	2000	13.14	0.6837
19	1200	13.14	0.4102
20	1000	13.14	0.3418
21	1500	13.14	0.5127
22	1000	13.14	0.3418
23	200	13.15	0.0684
24	200	13.15	0.0684
25	300	13.15	0.1026
26	200	13.15	0.0684
27	500	13.15	0.1710
28	550	13.15	0.1882
29	2000	13.15	0.6842
30	1300	13.15	0.4447
31	50	13.15	0.0171
32	300	13.15	0.1026
33	500	13.15	0.1710
34	500	13.15	0.1710
35	450	13.15	0.1539
36	650	13.15	0.2224
37	200	13.15	0.0684
38	200	13.15	0.0684
39	200	13.15	0.0684
40	1000	13.15	0.3421
41	1000	13.15	0.3421
42	150	13.20	0.0515
43	500	13.20	0.1717
44	300	13.20	0.1030
45	500	13.20	0.1717
46	100	13.20	0.0343
47	300	13.20	0.1030
48	500	13.20	0.1717
49	500	13.20	0.1717
50	100	13.20	0.0343
51	500	13.20	0.1717
52	200	13.20	0.0687
53	150	13.20	0.0515
54	100	13.20	0.0343
55	200	13.20	0.0687
56	100	13.20	0.0343
57	1500	13.20	0.5151
58	350	13.20	0.1202
59	650	13.20	0.2232
60	350	13.20	0.1202
61	100	13.20	0.0343
62	100	13.25	0.0345
38,440.00		TODAYS AVERAGE	13.1477

HORIZONTAL REPO TRANSACTIONS

SETTLEMENT	RATE	TENOR
622.44	15.25	7

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	234	0.50
BILL	45	0.10
BILL	45	1.00
BILL	94	0.35
TOTAL		1.95

Prepared By 

Checked By 

SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA