

INTER-BANK MONEY MARKET REPORT

Friday, August 16, 2024

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	150	12.75	0.0842
2	1650	12.80	0.9300
3	650	12.80	0.3664
4	2600	12.80	1.4654
5	2100	12.80	1.1836
6	2000	12.80	1.1273
7	100	12.80	0.0564
8	100	12.80	0.0564
9	100	12.80	0.0564
10	100	12.80	0.0564
11	100	12.80	0.0564
12	1000	12.80	0.5636
13	800	12.84	0.4523
14	1000	12.85	0.5658
15	650	12.85	0.3678
16	500	12.85	0.2829
17	400	12.85	0.2263
18	500	12.85	0.2829
19	700	12.87	0.3967
20	750	12.87	0.4250
21	100	12.90	0.0568
22	800	12.90	0.4544
23	200	12.90	0.1136
24	150	12.90	0.0852
25	50	12.90	0.0284
26	200	12.90	0.1136
27	200	12.90	0.1136
28	350	12.90	0.1988
29	500	12.90	0.2840
30	200	12.90	0.1136
31	300	12.90	0.1704
32	500	12.90	0.2840
33	100	12.90	0.0568
34	300	12.90	0.1704
35	400	12.90	0.2272
36	200	12.90	0.1136
37	400	12.90	0.2272
38	500	12.90	0.2840
39	200	12.95	0.1140
40	200	13.00	0.1145
41	50	13.00	0.0286
42	360	13.10	0.2077
43	400	13.10	0.2307
44	100	13.10	0.0577
22,710.00		TODAYS AVERAGE	12.8511

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	15.75	.00
TOTAL			.00

GOVERNMENT SECURITIES REDISCOUNTED

TYPE	DAYS TO MATURITY	AMOUNT(Ksh M)
BILL	10	13.00
BOND	2089	0.70
BOND	2124	0.20
BOND	4070	0.70
BOND	5666	0.20

BOND	633	0.20
	TOTAL	15.00

Prepared By



Checked By



SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA