

INTER-BANK MONEY MARKET REPORT

Wednesday, August 7, 2024

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	150	13.00	0.0635
2	500	13.10	0.2134
3	250	13.10	0.1067
4	100	13.15	0.0428
5	3000	13.15	1.2850
6	1000	13.15	0.4283
7	2500	13.15	1.0708
8	2300	13.15	0.9852
9	2200	13.15	0.9423
10	2000	13.15	0.8567
11	150	13.15	0.0643
12	1500	13.15	0.6425
13	200	13.18	0.0859
14	1000	13.18	0.4293
15	400	13.18	0.1717
16	2600	13.18	1.1162
17	2400	13.18	1.0304
18	350	13.18	0.1503
19	200	13.18	0.0859
20	100	13.20	0.0430
21	100	13.20	0.0430
22	200	13.20	0.0860
23	50	13.20	0.0215
24	100	13.20	0.0430
25	1000	13.20	0.4300
26	1000	13.20	0.4300
27	100	13.20	0.0430
28	100	13.20	0.0430
29	300	13.20	0.1290
30	300	13.20	0.1290
31	1000	13.20	0.4300
32	300	13.20	0.1290
33	50	13.20	0.0215
34	50	13.20	0.0215
35	750	13.20	0.3225
36	600	13.20	0.2580
37	350	13.20	0.1505
38	100	13.20	0.0430
39	100	13.20	0.0430
40	100	13.20	0.0430
41	200	13.25	0.0863
42	100	13.25	0.0432
43	100	13.25	0.0432
44	150	13.25	0.0647
45	200	13.25	0.0863
46	50	13.25	0.0216
47	350	13.25	0.1511
30,700.00		TODAYS AVERAGE	13.1698

HORIZONTAL REPO TRANSACTIONS

SETTLEMENT	RATE	TENOR
3,000.00	15.64	30
500.00	15.44	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	40	0.40
BOND	243	2.00
BOND	4464	0.20
BOND	4954	0.40
BOND	5675	0.20
BOND	6018	7.20
BOND	6865	3.50
	TOTAL	13.90

Prepared By 

Checked By 

SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA