

INTER-BANK MONEY MARKET REPORT

Wednesday, 24 July 2024

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	100	12.90	0.0585
2	100	13.00	0.0590
3	150	13.00	0.0884
4	100	13.00	0.0590
5	600	13.10	0.3565
6	100	13.10	0.0594
7	100	13.10	0.0594
8	200	13.10	0.1188
9	500	13.15	0.2982
10	3000	13.15	1.7891
11	3000	13.15	1.7891
12	2000	13.15	1.1927
13	100	13.15	0.0596
14	100	13.15	0.0596
15	350	13.15	0.2087
16	100	13.15	0.0596
17	300	13.15	0.1789
18	1000	13.15	0.5964
19	1000	13.15	0.5964
20	1000	13.15	0.5964
21	600	13.16	0.3581
22	1000	13.16	0.5968
23	1000	13.16	0.5968
24	1000	13.16	0.5968
25	300	13.20	0.1796
26	200	13.20	0.1197
27	300	13.20	0.1796
28	800	13.20	0.4789
29	200	13.20	0.1197
30	150	13.20	0.0898
31	150	13.20	0.0898
32	50	13.20	0.0299
33	200	13.20	0.1197
34	350	13.20	0.2095
35	650	13.20	0.3891
36	100	13.25	0.0601
37	650	13.25	0.3906
38	350	13.25	0.2103
39	100	13.30	0.0603
22,050.00		TODAYS AVERAGE	13.1591

HORIZONTAL REPO TRANSACTIONS

SETTLEMENT	RATE	TENOR
5,000.00	17.65	92
325.00	15.49	33
500.00	15.16	14

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)
T/BILL	19	1.50
TOTAL		1.50

Prepared By 

Checked By 