

INTER-BANK MONEY MARKET REPORT

Wednesday, July 31, 2024

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	100	12.90	0.0313
2	500	13.00	0.1577
3	300	13.00	0.0946
4	500	13.00	0.1577
5	400	13.00	0.1262
6	150	13.00	0.0473
7	120	13.00	0.0378
8	200	13.10	0.0636
9	500	13.10	0.1589
10	100	13.10	0.0318
11	100	13.10	0.0318
12	100	13.10	0.0318
13	150	13.10	0.0477
14	100	13.10	0.0318
15	150	13.10	0.0477
16	700	13.10	0.2225
17	1000	13.10	0.3178
18	1500	13.15	0.4785
19	1000	13.15	0.3190
20	3000	13.19	0.9600
21	2400	13.19	0.7680
22	1000	13.19	0.3200
23	2000	13.19	0.6400
24	2000	13.19	0.6400
25	1500	13.19	0.4800
26	150	13.19	0.0480
27	350	13.19	0.1120
28	1000	13.19	0.3200
29	1000	13.19	0.3200
30	1000	13.19	0.3200
31	1000	13.19	0.3200
32	1800	13.19	0.5760
33	200	13.20	0.0640
34	200	13.20	0.0640
35	100	13.20	0.0320
36	100	13.20	0.0320
37	2200	13.20	0.7045
38	2000	13.20	0.6405
39	1800	13.20	0.5764
40	500	13.20	0.1601
41	250	13.20	0.0801
42	350	13.20	0.1121
43	650	13.20	0.2082
44	200	13.20	0.0640
45	650	13.20	0.2082
46	100	13.20	0.0320
47	50	13.20	0.0160
48	200	13.20	0.0640
49	200	13.25	0.0643
50	200	13.25	0.0643
51	100	13.25	0.0321
52	1000	13.25	0.3214
53	900	13.25	0.2893
54	100	13.25	0.0321
55	300	13.25	0.0964
56	650	13.25	0.2089
57	350	13.25	0.1125
58	500	13.25	0.1607
59	100	13.30	0.0323
60	50	13.30	0.0161
61	50	13.30	0.0161
62	100	13.30	0.0323
63	200	13.30	0.0645
64	350	13.30	0.1129
65	350	13.35	0.1134
66	300	13.35	0.0972
41,220.00		TODAYS AVERAGE	13.1844

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
TOTAL			.00

GOVERNMENT SECURITIES REDISCOUNTED

TYPE	DAYS TO MATURITY	AMOUNT(Ksh M)
BILL	82	2.00
BILL	75	2.70
TOTAL		4.70

Prepared By



Checked By

**SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA**