

INTER-BANK MONEY MARKET REPORT

Friday, July 12, 2024

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	150	12.90	0.0334
2	150	12.90	0.0334
3	200	12.90	0.0446
4	200	12.90	0.0446
5	300	12.90	0.0669
6	200	13.00	0.0449
7	300	13.00	0.0674
8	150	13.00	0.0337
9	50	13.00	0.0112
10	100	13.00	0.0225
11	150	13.00	0.0337
12	1000	13.00	0.2247
13	800	13.00	0.1797
14	500	13.00	0.1123
15	300	13.00	0.0674
16	500	13.00	0.1123
17	450	13.00	0.1011
18	650	13.00	0.1460
19	200	13.00	0.0449
20	200	13.00	0.0449
21	1000	13.03	0.2252
22	1000	13.03	0.2252
23	300	13.05	0.0677
24	2000	13.05	0.4511
25	300	13.05	0.0677
26	6333	13.09	1.4327
27	500	13.09	0.1131
28	1500	13.09	0.3393
29	350	13.10	0.0792
30	1650	13.10	0.3736
31	100	13.10	0.0226
32	550	13.10	0.1245
33	100	13.10	0.0226
34	100	13.10	0.0226
35	100	13.10	0.0226
36	3000	13.10	0.6792
37	1300	13.10	0.2943
38	1000	13.10	0.2264
39	1700	13.10	0.3849
40	1500	13.10	0.3396
41	300	13.10	0.0679
42	350	13.10	0.0792
43	50	13.10	0.0113
44	200	13.10	0.0453
45	200	13.10	0.0453
46	1000	13.10	0.2264
47	750	13.10	0.1698
48	800	13.10	0.1811
49	350	13.10	0.0792
50	1500	13.10	0.3396
51	2000	13.10	0.4528
52	5500	13.10	1.2452
53	100	13.10	0.0226
54	300	13.10	0.0679
55	2200	13.10	0.4981
56	1800	13.10	0.4075
57	1500	13.10	0.3396
58	200	13.10	0.0453
59	100	13.10	0.0226
60	1000	13.10	0.2264
61	1000	13.10	0.2264
62	200	13.15	0.0455
63	500	13.15	0.1136
64	400	13.15	0.0909
65	100	13.15	0.0227
66	100	13.15	0.0227
67	350	13.15	0.0795
68	100	13.15	0.0227
69	150	13.15	0.0341
70	650	13.15	0.1477
71	200	13.15	0.0455
72	100	13.20	0.0228
73	600	13.20	0.1369
74	500	13.20	0.1141
75	100	13.20	0.0228
76	150	13.20	0.0342
77	300	13.20	0.0684
78	200	13.20	0.0456
79	80	13.30	0.0184
80	400	13.30	0.0919
81	200	13.40	0.0463
82	350	13.50	0.0817
57,863.00		TODAYS AVERAGE	13.0917

HORIZONTAL REPO TRANSACTIONS

SETTLEMENT	RATE	TENOR
699.97	15.24	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)
BILL	332	0.05
BOND	3286	0.40
BOND	5549	0.60
TOTAL		1.05

Prepared By 

Checked By 

SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA