

INTER-BANK MONEY MARKET REPORT

Monday, June 3, 2024

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	1000	12.90	0.4195
2	1000	12.95	0.4211
3	1000	12.95	0.4211
4	250	13.00	0.1057
5	200	13.00	0.0846
6	400	13.00	0.1691
7	500	13.00	0.2114
8	1000	13.00	0.4228
9	1000	13.00	0.4228
10	1000	13.00	0.4228
11	800	13.00	0.3382
12	300	13.00	0.1268
13	200	13.20	0.0859
14	500	13.20	0.2146
15	200	13.20	0.0859
16	200	13.20	0.0859
17	2000	13.25	0.8618
18	300	13.25	0.1293
19	2000	13.30	0.8650
20	1000	13.30	0.4325
21	350	13.30	0.1514
22	2000	13.30	0.8650
23	2000	13.30	0.8650
24	1000	13.30	0.4325
25	1000	13.30	0.4325
26	1000	13.30	0.4325
27	1000	13.30	0.4325
28	250	13.33	0.1084
29	500	13.35	0.2171
30	300	13.40	0.1307
31	1000	13.40	0.4358
32	350	13.45	0.1531
33	1500	13.45	0.6561
34	200	13.45	0.0875
35	300	13.45	0.1312
36	200	13.45	0.0875
37	300	13.45	0.1312
38	100	13.50	0.0439
39	450	13.50	0.1976
40	100	13.50	0.0439
41	200	13.50	0.0878
42	650	13.50	0.2854
43	50	13.60	0.0221
44	100	13.60	0.0442
45	500	13.70	0.2228
46	350	13.70	0.1559
47	150	13.90	0.0678
	30,750.00	TODAYS AVERAGE	13.2481

HORIZONTAL REPO TRANSACTIONS

SETTLEMENT	RATE	TENOR
600.00	14.94	28

DAILY CBK LENDING

PRINCIPAL LOAN(Kshs M)	DAYS TO MATURITY	INTEREST RATE	INTEREST CHARGED(Kshs)
0	0	17.00	.00
		TOTAL	.00

GOVERNMENT SECURITIES REDISCOUNTED

TYPE	DAYS TO MATURITY	AMOUNT(Ksh M)
BILL	147	0.20
BILL	147	0.50
	TOTAL	0.70

Prepared By



Checked By



SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA