

INTER-BANK MONEY MARKET REPORT

Tuesday, June 4, 2024

| ITEM | AMOUNT(M) | LENDING RATE % | WEIGHTED AV % |
|------------------|-----------|-----------------------|----------------|
| 1 | 1500 | 12.90 | 0.6830 |
| 2 | 300 | 13.00 | 0.1377 |
| 3 | 2600 | 13.00 | 1.1931 |
| 4 | 130 | 13.00 | 0.0597 |
| 5 | 200 | 13.00 | 0.0918 |
| 6 | 800 | 13.00 | 0.3671 |
| 7 | 350 | 13.00 | 0.1606 |
| 8 | 400 | 13.00 | 0.1836 |
| 9 | 150 | 13.20 | 0.0699 |
| 10 | 100 | 13.20 | 0.0466 |
| 11 | 1000 | 13.20 | 0.4659 |
| 12 | 2000 | 13.25 | 0.9354 |
| 13 | 100 | 13.25 | 0.0468 |
| 14 | 100 | 13.25 | 0.0468 |
| 15 | 1000 | 13.25 | 0.4677 |
| 16 | 1000 | 13.25 | 0.4677 |
| 17 | 200 | 13.25 | 0.0935 |
| 18 | 2600 | 13.25 | 1.2160 |
| 19 | 5000 | 13.25 | 2.3385 |
| 20 | 500 | 13.25 | 0.2339 |
| 21 | 500 | 13.25 | 0.2339 |
| 22 | 500 | 13.25 | 0.2339 |
| 23 | 200 | 13.30 | 0.0939 |
| 24 | 200 | 13.30 | 0.0939 |
| 25 | 200 | 13.30 | 0.0939 |
| 26 | 100 | 13.30 | 0.0469 |
| 27 | 700 | 13.30 | 0.3286 |
| 28 | 1000 | 13.30 | 0.4695 |
| 29 | 100 | 13.30 | 0.0469 |
| 30 | 200 | 13.30 | 0.0939 |
| 31 | 200 | 13.30 | 0.0939 |
| 32 | 250 | 13.35 | 0.1178 |
| 33 | 300 | 13.40 | 0.1419 |
| 34 | 300 | 13.45 | 0.1424 |
| 35 | 1500 | 13.45 | 0.7121 |
| 36 | 500 | 13.45 | 0.2374 |
| 37 | 100 | 13.50 | 0.0477 |
| 38 | 700 | 13.50 | 0.3336 |
| 39 | 650 | 13.50 | 0.3097 |
| 40 | 100 | 13.50 | 0.0477 |
| 28,330.00 | | TODAYS AVERAGE | 13.2246 |

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 | 17.00 | .00 |
| TOTAL | | | .00 |

GOVERNMENT SECURITIES REDISCOUNTED

| TYPE | DAYS TO MATURITY | AMOUNT(Ksh M) |
|--------------|------------------|---------------|
| BOND | 2161 | 0.10 |
| TOTAL | | 0.10 |

Prepared By

Checked By