

INTER-BANK MONEY MARKET REPORT

Wednesday, May 22, 2024

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	100	12.50	0.0764
2	150	13.00	0.1191
3	250	13.00	0.1985
4	130	13.50	0.1072
5	300	13.50	0.2474
6	200	13.50	0.1649
7	150	13.60	0.1246
8	50	13.60	0.0415
9	300	13.60	0.2492
10	150	13.60	0.1246
11	2200	13.64	1.8331
12	1800	13.64	1.4998
13	1000	13.64	0.8332
14	250	13.64	0.2083
15	300	13.64	0.2500
16	500	13.65	0.4169
17	300	13.65	0.2502
18	200	13.65	0.1668
19	100	13.65	0.0834
20	600	13.65	0.5003
21	1000	13.65	0.8338
22	500	13.65	0.4169
23	2000	13.65	1.6677
24	240	13.65	0.2001
25	200	13.70	0.1674
26	400	13.70	0.3348
27	200	13.70	0.1674
28	250	13.70	0.2092
29	300	13.70	0.2511
30	450	13.70	0.3766
31	200	13.70	0.1674
32	100	13.70	0.0837
33	500	13.75	0.4200
34	500	13.80	0.4215
35	150	14.00	0.1283
36	350	14.00	0.2993
16,370.00		TODAYS AVERAGE	13.6407

HORIZONTAL REPO TRANSACTIONS

SETTLEMENT	RATE	TENOR
864.40	15.10	14

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	125	0.25
BILL	314	1.20
BOND	5158	0.20
BOND	5844	0.15
TOTAL		1.80

Prepared By 

Checked By 