

INTER-BANK MONEY MARKET REPORT

Friday, May 31, 2024

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	500	13.00	0.2982
2	300	13.00	0.1789
3	250	13.00	0.1491
4	1000	13.15	0.6032
5	1000	13.15	0.6032
6	700	13.15	0.4222
7	300	13.20	0.1817
8	150	13.20	0.0908
9	300	13.20	0.1817
10	1000	13.20	0.6055
11	500	13.20	0.3028
12	500	13.20	0.3028
13	500	13.20	0.3028
14	1000	13.20	0.6055
15	50	13.25	0.0304
16	300	13.30	0.1830
17	500	13.30	0.3050
18	100	13.30	0.0610
19	250	13.30	0.1525
20	1000	13.35	0.6124
21	1000	13.35	0.6124
22	100	13.35	0.0612
23	200	13.35	0.1225
24	1500	13.35	0.9186
25	2000	13.40	1.2294
26	1500	13.40	0.9220
27	300	13.40	0.1844
28	250	13.40	0.1537
29	500	13.40	0.3073
30	100	13.45	0.0617
31	100	13.50	0.0619
32	100	13.50	0.0619
33	1500	13.50	0.9289
34	300	13.50	0.1858
35	100	13.50	0.0619
36	650	13.55	0.4040
37	200	13.60	0.1248
38	50	13.60	0.0312
39	50	13.60	0.0312
40	200	13.60	0.1248
41	400	13.65	0.2505
42	50	13.70	0.0314
43	300	13.75	0.1892
44	150	13.90	0.0956
	21,800.00	TODAYS AVERAGE	13.3289

HORIZONTAL REPO TRANSACTIONS

SETTLEMENT	RATE	TENOR
1,023.00	15.30	7
867.00	14.49	7

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	10	0.15
BOND	6933	1.00
	TOTAL	1.15

Prepared By 

Checked By 

SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA