

INTER-BANK MONEY MARKET REPORT

Tuesday, May 28, 2024

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	150	13.00	0.1289
2	250	13.00	0.2148
3	500	13.15	0.4346
4	1000	13.25	0.8757
5	1000	13.30	0.8790
6	600	13.45	0.5334
7	1500	13.45	1.3334
8	200	13.50	0.1785
9	250	13.50	0.2231
10	150	13.50	0.1338
11	50	13.50	0.0446
12	150	13.50	0.1338
13	1000	13.50	0.8923
14	200	13.50	0.1785
15	1000	13.55	0.8956
16	1000	13.55	0.8956
17	100	13.55	0.0896
18	600	13.55	0.5373
19	280	13.59	0.2515
20	300	13.60	0.2697
21	300	13.60	0.2697
22	50	13.60	0.0449
23	250	13.60	0.2247
24	500	13.60	0.4494
25	200	13.60	0.1798
26	400	13.65	0.3609
27	250	13.65	0.2255
28	150	13.65	0.1353
29	500	13.70	0.4527
30	600	13.70	0.5433
31	500	13.75	0.4544
32	100	13.75	0.0909
33	350	13.80	0.3192
34	350	13.90	0.3215
35	100	13.90	0.0919
36	100	14.00	0.0925
37	150	14.00	0.1388
	15,130.00	TODAYS AVERAGE	13.5192

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)
BILL	272	2.50
BOND	2995	3.00
BOND	5410	1.70
BOND	6089	0.50
	TOTAL	7.70

Prepared By 

Checked By 