

INTER-BANK MONEY MARKET REPORT

Tuesday, June 18, 2024

ITEM	AMOUNT(M)	LENDING RATE %	WEIGHTED AV %
1	2100	12.90	0.8627
2	100	12.90	0.0411
3	100	12.90	0.0411
4	80	12.90	0.0329
5	200	12.90	0.0822
6	300	12.90	0.1232
7	300	12.90	0.1232
8	200	12.90	0.0822
9	1000	12.90	0.4108
10	1000	12.90	0.4108
11	1000	12.90	0.4108
12	1000	12.90	0.4108
13	1650	12.92	0.6789
14	300	12.92	0.1234
15	350	12.92	0.1440
16	350	12.92	0.1440
17	250	12.92	0.1029
18	300	12.92	0.1234
19	200	12.92	0.0823
20	1000	12.92	0.4115
21	1000	12.92	0.4115
22	800	12.92	0.3292
23	2500	12.95	1.0311
24	100	12.95	0.0412
25	150	12.95	0.0619
26	1000	12.95	0.4124
27	200	12.95	0.0825
28	350	13.00	0.1449
29	2000	13.00	0.8280
30	2000	13.00	0.8280
31	1000	13.00	0.4140
32	100	13.00	0.0414
33	500	13.00	0.2070
34	50	13.00	0.0207
35	100	13.00	0.0414
36	70	13.00	0.0290
37	150	13.00	0.0621
38	500	13.00	0.2070
39	500	13.00	0.2070
40	100	13.00	0.0414
41	100	13.00	0.0414
42	650	13.00	0.2691
43	500	13.00	0.2070
44	650	13.00	0.2691
45	650	13.00	0.2691
46	150	13.00	0.0621
47	450	13.05	0.1870
48	650	13.05	0.2701
49	100	13.05	0.0416
50	150	13.05	0.0623
51	1000	13.10	0.4172
52	50	13.10	0.0209
53	100	13.10	0.0417
54	50	13.10	0.0209
55	500	13.10	0.2086
56	500	13.20	0.2102
57	200	13.20	0.0841
31,400.00		TODAYS AVERAGE	12.9664

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)
1200	1	16.00	526,027.40
50	1	16.00	21,917.80
TOTAL			547,945.20

GOVERNMENT SECURITIES REDISCOUNTED

TYPE	DAYS TO MATURITY	AMOUNT(Ksh M)
BILL	132	0.50
BILL	83	8.00
BILL	90	1.70
BOND	6061	0.10
	TOTAL	10.30

Prepared By



Checked By



SOURCE: BANKING SERVICES DIVISION, CENTRAL BANK OF KENYA