

## INTERBANK MONEY MARKET REPORT    Tuesday, 06 October 2026

| ITEM               | AMOUNT (KES M) | LENDING RATE %         | WEIGHTED AV % |
|--------------------|----------------|------------------------|---------------|
| 1                  | 50             | 8.75                   | 0.0524        |
| 2                  | 75             | 8.75                   | 0.0785        |
| 3                  | 80             | 8.75                   | 0.0838        |
| 4                  | 100            | 8.75                   | 0.1047        |
| 5                  | 100            | 8.75                   | 0.1047        |
| 6                  | 100            | 8.75                   | 0.1047        |
| 7                  | 100            | 8.76                   | 0.1048        |
| 8                  | 100            | 8.76                   | 0.1048        |
| 9                  | 150            | 8.75                   | 0.1571        |
| 10                 | 150            | 8.75                   | 0.1571        |
| 11                 | 150            | 8.75                   | 0.1571        |
| 12                 | 200            | 8.75                   | 0.2095        |
| 13                 | 200            | 8.75                   | 0.2095        |
| 14                 | 200            | 8.75                   | 0.2095        |
| 15                 | 200            | 8.75                   | 0.2095        |
| 16                 | 250            | 8.76                   | 0.2621        |
| 17                 | 300            | 8.77                   | 0.3149        |
| 18                 | 350            | 8.75                   | 0.3665        |
| 19                 | 350            | 8.75                   | 0.3665        |
| 20                 | 500            | 8.75                   | 0.5236        |
| 21                 | 500            | 8.75                   | 0.5236        |
| 22                 | 500            | 8.75                   | 0.5236        |
| 23                 | 500            | 8.75                   | 0.5236        |
| 24                 | 500            | 8.75                   | 0.5236        |
| 25                 | 750            | 8.75                   | 0.7855        |
| 26                 | 900            | 8.75                   | 0.9425        |
| 27                 | 1,000          | 8.75                   | 1.0473        |
| <b>Grand Total</b> | <b>8,355</b>   | <b>Today's Average</b> | <b>8.7513</b> |

### HORIZONTAL REPO TRANSACTIONS

| SETTLEMENT | RATE | TENOR |
|------------|------|-------|
|------------|------|-------|

|        |      |    |
|--------|------|----|
| 300.00 | 8.80 | 15 |
| 500.00 | 8.76 | 7  |
| 500.00 | 8.78 | 7  |
| 150.00 | 8.76 | 13 |

**DAILY CBK LENDING**

| PRINCIPAL LOAN (KES M) | INTEREST RATE | INTEREST CHARGED(Kshs) |
|------------------------|---------------|------------------------|
| 0                      | 9.25          | 0                      |
| <b>TOTAL</b>           | <b>9.25</b>   | <b>0.00</b>            |

**SOURCE: FINANCIAL MARKETS DEPARTMENT, CENTRAL BANK OF KENYA**